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Statistical 1986 Annual

Futures DATA

Interest rates · Metals · Stock indices · Options on financial futures · Options on metals futures

- GNMA CDR Futures
- Cash-Settled GNMA Futures
- U.S. Treasury Bond Futures
- Options on Treasury Bond Futures
- U.S. Treasury Note Futures
- Options on Treasury Note Futures
- NASDAQ-100 Futures

- Major Market Index Futures
- Major Market Index MAXI Futures
- Municipal Bond Index Futures
- 1,000-Ounce Silver Futures
- Options on Silver Futures
- Kilo Gold Futures

Statistical 1986 Annual

Interest rates Metals Stock indices

Futures DATA

Options on financial futures Options on metals futures

Chicago Board of Trade

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Note:
Each section covering a specific contract
(e.g., U.S. Treasury Bond Futures) includes the following:

Contract Highlights
Open, High, Low, Close Prices
Volume of Sales
Open Contracts

Introduction

The 1986 Statistical Annual has been published in three volumes. Two volumes contain volume, open interest, and price data for financial futures/options and agricultural futures/options. The third book contains market commentaries, cash prices, and other fundamental trade data. In past years, the Statistical Annual was published in one or two volumes, and the trade data was placed in the appropriate book.

Highlights

	GNMA CDR futures **Chicago Board of Trade**
Basic trading unit	$100,000 principal balance of GNMA 8% coupon or equivalent
Deliverable grade	Modified pass-through mortgage-backed certificates guaranteed by GNMA, based on the assumption of a 30-year certificate prepaid in the 12th year. GNMA coupons with an equivalent principal balance based on an 8% coupon yielding 7.96% at par
Delivery method	GNMA Collateralized Depositary Receipt (CDR)
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Daily price limit	96/32 ($3,000 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	M

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

Jan	March 1986						June 1986						September 1986			
	Open		High	Low	Close		Open		High	Low	Close		Open	High	Low	Close
1	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**			
2	86-26		87-09	86-26	87-01		85-30		86-12	85-30	86-04					85-10**N**
3	86-20		87-03	86-20	86-31		86-03		86-05	86-00	86-05		85-10	85-12	85-07	85-12
6	86-30		87-00	86-22	86-29		86-05		86-07	85-30	86-05		85-09	85-16	85-08	85-14
7	87-08		88-00	87-07	88-00		86-15		87-08**H**	86-14	87-08					86-17**N**
8	87-31		88-05**H**	86-04	86-04	86-06					85-13**N**					84-22**N**
9	85-16		85-16	84-26	85-15		84-17		84-25	84-03	84-23					84-00**N**
10	85-09		85-21	84-30	84-31		84-25		85-00	84-09	84-09		83-31	84-08	83-17	83-17
13	84-09		84-09	83-18**L**	83-18		83-13		83-13	82-28**L**	82-28					82-04**N**
14	84-08		84-14	84-00	84-11		83-18		83-24	83-10	83-21		82-27	83-01	82-19**L**	82-29
15	84-25		85-11	84-10	85-04		84-08		84-16	83-29	84-13		83-17	83-24	83-06	83-21
16	85-08		85-08	84-18	85-06		84-08		84-16	84-06	84-15		83-18	83-24	83-18	83-23
17	85-30		85-30	85-14	85-19		85-07		85-07	84-23	84-28					84-04**N**
20	84-22		85-15	84-22	85-15		84-26		84-26	84-26	84-26					84-02**N**
21	85-27		85-30	85-22	85-26		84-27		85-05	84-27	85-05					84-13**N**
22	86-03		86-03	85-06	85-08		85-11	85-10	85-11	84-16	84-18		84-00	84-04	83-26	83-27
23	85-00		85-18	85-00	85-18		84-19		84-28	84-10	84-28					84-04**N**
24	85-14		85-18	85-09	85-18		84-22		84-28	84-18	84-28					84-04**N**
27	86-06		86-21	86-00	86-20	86-21	85-08		85-29	85-08	85-28	85-29				85-04**N**
28	86-30	86-31	87-11	86-21	87-09		86-09		86-21	85-31	86-19		85-20	85-29	85-20	85-28
29	87-10		87-14	86-24	86-30		86-21		86-25	86-02	86-09		86-00	86-03**H**	85-12	85-18
30	87-00		87-03	86-18	86-24	86-25	86-09		86-13	85-28	86-02	86-03				85-12**N**
31	86-29		87-13	86-27	87-00		86-16		86-22	86-06	86-10					85-19**N**

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	TOTAL
1	**HOLIDAY**			
2	45	1**L**		46
3	123	93	10	226
6	137	124	5	266
7	158	123		281
8	155			155
9	108	6		114
10	160	1	2	163
13	109	27		136
14	70	10	18	98
15	24	14	22**H**	60
16	38	38	20	96
17	9	3		12
20	5	1		6
21	51	4		55
22	219**H**	212**H**	1**L**	432**H**
23	6	1		7
24	1**L**	3		4**L**
27	126	17		143
28	10	15	3	28
29	99	7	14	120
30	43	1		44
31	19	17		36
TOTAL	1,715	718	95	2,528

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	TOTAL
1	**HOLIDAY**			
2	2,046**H**	647**L**	163**L**	2,856
3	1,964	722	168	2,854
6	1,857	830	172	2,859
7	1,744	945	172	2,861
8	1,715	945	172	2,832
9	1,697	951	172	2,820
10	1,690	951	173	2,814**L**
13	1,697	947	173	2,817
14	1,699	937	182	2,818
15	1,707	935	193	2,835
16	1,693	948	203	2,844
17	1,695	950	203	2,848
20	1,695	950	203	2,848
21	1,694	950	203	2,847
22	1,591	1,052	204	2,847
23	1,592	1,053	204	2,849
24	1,591	1,055**H**	204	2,850
27	1,570**L**	1,055	204	2,829
28	1,571	1,054	207**H**	2,832
29	1,618	1,047	202	2,867
30	1,626	1,047	202	2,875**H**
31	1,622	1,039	202	2,863

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	87-20		87-21	87-20	87-21	
4	87-28		88-14	87-28	88-05	
5	87-30		88-13	87-18	87-20	87-23
6	87-23		87-23	86-28	87-05	
7	86-05		86-19	85-25**L**	86-16	
10	86-19		87-06	86-14	87-06	
11	87-28		87-31	87-17	87-30	
12	87-22		88-04	87-19	88-02	
13	88-17		88-18	88-06	88-16	
14	89-07		89-27	89-01	89-25	
17	**HOLIDAY**					
18	90-05	90-04	90-05	89-13	90-03	
19	89-13		89-27	89-09	89-15	
20	89-11		89-22	89-04	89-22	
21	90-12		91-02	90-04	90-26	
24	90-22		92-05	90-17	91-23	91-19
25	91-14		91-16	91-01	91-16	91-14
26	91-00		91-23	90-29	91-23	
27	92-15		93-15	92-15	93-11	
28	93-15		94-02**H**	93-12	93-28	

June 1986

Feb	Open		High	Low	Close	
3	87-00		87-01	87-00	87-01	
4	87-12		87-25	87-09	87-17	
5	87-19		87-25	87-00	87-03	87-04
6	87-00		87-00	86-10	86-19	
7	85-19		86-01	85-09**L**	85-30	
10	86-07		86-19	86-04	86-19	
11	87-14		87-14	87-01	87-13	
12	87-17		87-18	87-01	87-16	
13	87-26		88-00	87-19	87-28	
14	88-18		89-07	88-14	89-04	
17	**HOLIDAY**					
18	89-11		89-14	88-25	89-14	
19	88-24		89-07	88-22	88-27	
20	88-27		89-04	88-19	89-03	
21	89-28		90-16	89-20	90-12	
24	90-12		91-21	90-01	91-07	91-03
25	91-00		91-00	90-17	90-30	90-28
26	90-16		91-09	90-13	91-09	
27	92-02		93-01	92-02	93-00	
28	94-05		94-05**H**	92-25	93-19	

September 1986

Feb	Open		High	Low	Close	
3	86-00		86-10	86-00	86-10	
4	86-29		87-03	86-18	86-27	
5	86-17		86-18	86-13	86-17	86-18
6	85-29		86-04	85-20	85-29	
7					85-08**N**	
10	85-16		85-29	85-16**L**	85-29	
11					86-23**N**	
12	86-27	86-28	86-30	86-13	86-28	
13					87-08**N**	
14					88-16**N**	
17	**HOLIDAY**					
18					88-26**N**	
19	88-15		88-15	88-06	88-10	
20					88-18**N**	
21					89-27**N**	
24					90-20**N**	
25	90-17		90-17	90-01	90-14	
26	90-05		90-28	90-03	90-28	
27	92-10		92-17	91-30	92-17	
28	93-11		93-11**H**	92-13	93-07	

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	TOTAL
3	300	300	1**L**	601
4	340	272	41	653
5	73	63	1	137
6	56	45	1	102
7	101	78		179
10	24	21	10	55
11	16	19		35
12	58	4	12	74
13	66	66		132
14	60	55		115
17	**HOLIDAY**			
18	14**L**	3**L**		17**L**
19	79	14	2	95
20	80	86		166
21	360**H**	329**H**		689**H**
24	93	74		167
25	47	52	4	103
26	23	72	20	115
27	139	81	14	234
28	150	124	69**H**	343
TOTAL	2,079	1,758	175	4,012

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	TOTAL
3	1,536**H**	1,339**L**	202**L**	3,077**L**
4	1,404	1,604	233	3,241
5	1,340	1,661	233	3,234
6	1,336	1,651	233	3,220
7	1,335	1,667	233	3,235
10	1,340	1,650	238**H**	3,228
11	1,327	1,647	238	3,212
12	1,287	1,647	234	3,168
13	1,278	1,664	234	3,176
14	1,284	1,686	234	3,204
17	**HOLIDAY**			
18	1,277	1,685	234	3,196
19	1,281	1,681	234	3,196
20	1,262**L**	1,719	234	3,215
21	1,493	1,761	234	3,488
24	1,476	1,802	234	3,512
25	1,484	1,825	232	3,541**H**
26	1,475	1,831	226	3,532
27	1,413	1,860	225	3,498
28	1,415	1,874**H**	235	3,524

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open		High	Low	Close
3	94-07		94-28	94-00	94-28
4	95-25	95-23	96-14	95-04	95-04
5	95-00		95-00	92-22	93-00
6	93-25		93-26	93-02	93-02
7	92-28		94-03	91-30**L**	93-29
10	95-26		95-29	95-13	95-28
11	96-14		96-14	96-08	96-08
12	96-01		96-15	96-01	96-08
13	95-09		95-22	95-09	95-22
14					96-00**N**
17	96-12		96-17**H**	95-13	95-21
18	95-00		96-10	94-19	95-04**B**
19	95-21		95-26	95-19	95-19
20					
21					
24					
25					
26					
27					
28	**HOLIDAY**				
31					

June 1986

Mar	Open		High	Low	Close	
3	93-08		94-18	93-07	94-18	
4	95-19		96-07	94-29	94-29	
5	94-17		95-00	92-29	92-29	
6	92-24		93-20	92-24	92-27	
7	92-16		93-28	91-14**L**	93-22	
10	94-18		95-22	94-16	95-22**B**	
11	96-15		96-15	96-04	96-06	
12	96-20		96-20	95-22	96-06	
13	95-14		95-18	94-20	95-18	
14	96-17		96-23	95-09	95-28	
17	96-01		96-12	95-08	95-15	
18	94-24		96-01	94-11	94-29**B**	
19	95-06		95-18	94-27	95-10	
20	95-16		95-29	95-10	95-14	95-16
21	95-30		96-03	94-31	95-00	
24	95-21	95-24	95-29	95-19	95-26	
25	95-24		96-01	95-11	95-18	
26	95-28		96-13	95-28	96-10	
27	97-08		98-10	97-08	98-10	
28	**HOLIDAY**					
31	98-16		100-10**H**	98-16	100-10	100-02

September 1986

Mar	Open	High	Low	Close	
3	93-10	94-06	93-10	94-04	
4	95-08	95-22	94-15	94-15	
5	94-05	94-05	92-15	92-15	
6	94-10	94-10	92-13	92-15	
7	92-12	93-12	92-12**L**	93-06	
10				95-06**N**	
11	95-26	95-30	95-17	95-22	
12				95-22**N**	
13	94-25	95-06	94-10	95-06	
14				95-16**N**	
17	95-06	95-10	94-28	95-03	
18				94-17**N**	
19				94-30**N**	
20	95-09	95-17	94-30	95-02	95-01
21	95-05	95-05	94-18	94-19	
24	95-14	95-16	95-07	95-13	
25	95-10	95-19	94-29	95-04	
26	95-14	96-00	95-14	95-28	
27	96-28	97-28**H**	96-28	97-28	
28	**HOLIDAY**				
31				99-24**N**	

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	TOTAL
3	63	149	7**H**	219
4	37	82	2	121
5	32	108	2	142
6	7**L**	21	2	30
7	147	238**H**	4	389**H**
10	120	122		242
11	14	64	3	81
12	150	160		310
13	13	36	2	51
14		28		28
17	151**H**	214	4	369
18	39	184		223
19	86	135		221
20		182	5	187
21		13	6	19
24		3**L**	1**L**	4**L**
25		8	2	10
26		17	5	22
27		63	6	69
28	**HOLIDAY**			
31		7		7
TOTAL	859	1,834	51	2,744

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	TOTAL
3	1,377**H**	1,884	233**H**	3,494
4	1,356	1,872	233	3,461
5	1,352	1,857	231	3,440
6	1,357	1,856	231	3,444
7	1,275	1,854**L**	229	3,358
10	1,265	1,948	229	3,442
11	1,265	1,972	231	3,468
12	1,117**L**	2,120	231	3,468
13	1,117	2,109	229	3,455
14	1,117	2,110	229	3,456
17	1,266	2,050	226	3,542
18	1,261	2,141	226	3,628
19	1,336	2,149**H**	226	3,711**H**
20	1,336	2,139	222	3,697
21	1,336	2,137	219**L**	3,692
24	1,336	2,135	219	3,690
25	1,336	2,130	219	3,685
26	1,334	2,121	220	3,675
27		2,121	221	2,342
28	**HOLIDAY**			
31		2,115	221	2,336**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1986					September 1986				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	101-16	101-16	99-18	99-20		100-24	101-18**H**	99-06	99-08	
2	99-00	99-02	98-00	98-24		98-00	98-20	98-00	98-12	
3	99-14	99-17	98-07	98-07		98-13	98-24	97-29	97-29	
4	98-00	98-20	97-15	98-08		98-00	98-09	97-00	97-25	
7	96-30	98-13	96-28	98-04		96-31	97-30	96-31	97-24	
8	98-00	100-02	98-25	100-00		98-30	99-22	98-30	99-22	
9	100-16	100-30	100-08	100-11		100-20	100-20	100-01	100-01	
10	100-16	100-24	100-16	100-24					100-14**N**	
11	100-20	101-00	100-00	100-02	100-05	100-10	100-22	99-22	99-24	99-27
14	100-16	100-30	100-12	100-28	100-30	100-08	100-18	100-00	100-18	
15	100-13	100-27	99-30	100-02					99-20**N**	
16	101-25	102-02	101-16	102-02**B**					101-20**B**	
17	101-12	102-03**H**	101-12	101-21		100-28	101-18	100-28	101-05	
18	101-03	101-03	100-26	100-26					100-09**N**	
21	100-00	101-08	100-00	101-00					100-15**N**	
22	99-27	99-27	99-00	99-00**A**		99-16	99-16	98-15	98-15**A**	
23	97-12	98-12	96-26**L**	98-00		96-20	97-29	96-16**L**	97-16	
24	97-24	98-02	97-00	97-10		97-15	97-16	96-28	96-28	
25	97-14	97-20	97-05	97-05		97-00	97-06	96-23	96-23	
28	97-14	98-12	97-14	98-12		97-00	97-28	97-00	97-28	
29	99-00	99-10	98-19	99-10					98-26**N**	
30	99-00	99-16	98-23	99-03	99-04				98-20**N**	

Volume of sales Reported in contracts

Apr	86Jun	86Sep	TOTAL
1	139	37	176
2	156	13	169
3	780**H**	106**H**	886**H**
4	184	15	199
7	18	2	20
8	190	13	203
9	179	7	186
10	16		16
11	18	4	22
14	15	1**L**	16
15	332		332
16	394		394
17	5	2	7
18	2**L**		2**L**
21	22		22
22	54	4	58
23	167	3	170
24	127	4	131
25	74	1	75
28	202	1	203
29	61		61
30	174		174
TOTAL	3,309	213	3,522

Open contracts Reported in contracts

Apr	86Jun	86Sep	TOTAL
1	2,147	200**H**	2,347
2	2,157	191	2,348
3	2,187	191	2,378
4	2,259	181	2,440
7	2,242	181	2,423
8	2,311**H**	170	2,481**H**
9	2,302	167	2,469
10	2,289	167	2,456
11	2,283	163	2,446
14	2,280	162	2,442
15	2,280	162	2,442
16	2,276	162	2,438
17	2,276	161	2,437
18	2,276	161	2,437
21	2,274	161	2,435
22	2,274	158	2,432
23	2,213	157	2,370
24	2,203	153	2,356
25	2,196	152**L**	2,348
28	1,998	152	2,150
29	1,946	152	2,098
30	1,926**L**	152	2,078**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close in points and 32nds of a point

May	June 1986				September 1986			
	Open	High	Low	Close	Open	High	Low	Close
1	98-23	98-30	98-23	98-30				98-14**N**
2	97-30	98-16	97-24	98-14				97-30**N**
5	99-10	100-14	99-00	100-14**B**	98-20	99-30	98-14	99-30**B**
6	100-18	100-18**H**	99-26	99-26	100-06	100-06**H**	99-08	99-08
7	99-00	99-22	98-12	99-22**B**	98-16	99-04	97-28	99-04**B**
8	100-00	100-10	100-00	100-07				99-21**N**
9	99-07	99-07	98-07	99-00 98-24	98-20	98-21	98-08	98-16 98-08
12	97-24	97-24	97-13	97-13	97-08	97-08	97-00	97-00
13	98-09	98-09	97-27	98-06	96-01	97-22	96-01	97-22
14	98-10	98-20	97-17	98-03	97-14	97-21	97-02	97-19
15	96-20	96-20	96-03	96-07	96-00	96-00	95-20	95-26
16	95-11	95-20	95-11	95-20	95-00	95-07	95-00**L**	95-04
19				95-25**B**	95-13	95-13	95-02	95-10
20	95-00	97-04	95-00**L**	97-04	95-18	96-20	95-16	96-20
21	96-30	97-13	96-12	96-18	96-14	96-28	96-00	96-04
22	96-30	97-02	96-26	97-02	96-12	96-16	96-08	96-16
23	97-00	97-30	97-00	97-30	97-00	97-12	97-00	97-12
26	**HOLIDAY**				**HOLIDAY**			
27	98-14	99-10	98-13	99-04 99-10	97-28	98-25	97-28	98-21 98-25
28	99-12	99-12	99-10	99-10	98-00	98-26	98-00	98-24
29	98-06	98-10	97-10	97-10	98-01 98-10	98-10	96-24	96-24
30	96-14	96-24	96-10	96-10	96-00	96-08	95-25	95-25

Volume of sales Reported in contracts

May	86Jun	86Sep	TOTAL
1	2		2**L**
2	104		104
5	643**H**	621**H**	1,264**H**
6	55	38	93
7	30	1**L**	31
8	10		10
9	35	6	41
12	206	236	442
13	1**L**	6	7
14	127	67	194
15	85	129	214
16	21	42	63
19		4	4
20	29	26	55
21	173	142	315
22	5	5	10
23	11	10	21
26	**HOLIDAY**		
27	152	151	303
28	35	30	65
29	9	27	36
30	7	26	33
TOTAL	1,740	1,567	3,307

Open contracts Reported in contracts

May	86Jun	86Sep	TOTAL
1	1,924**H**	152**L**	2,076
2	1,858	152	2,010**L**
5	1,304	713	2,017
6	1,304	742	2,046
7	1,280	743	2,023
8	1,280	743	2,023
9	1,311	745	2,056
12	1,342	693	2,035
13	1,341	696	2,037
14	1,273	763	2,036
15	1,267	763	2,030
16	1,269	769	2,038
19	1,269	766	2,035
20	1,243	788	2,031
21	1,261	900	2,161
22	1,266	905	2,171
23	1,266	915	2,181
26	**HOLIDAY**		
27	1,195	1,060	2,255**H**
28	1,160	1,086	2,246
29	1,154	1,091	2,245
30	1,153**L**	1,095**H**	2,248

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1986				September 1986				December 1986			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	96-15	96-15	95-07	95-08	95-25	95-29	94-22	94-23				
3	95-09	96-06	94-16	96-06	94-25	95-26	94-00	95-26				
4	96-05	96-05	94-10**L**	94-14	95-28	95-28	93-26	93-30				
5	94-16	95-07	94-10	95-07	94-06	94-26	93-26	94-20 94-22				
6	96-04	97-07	96-04	97-07	95-20	96-21	95-20	96-21**B**				
9				95-06**N**	96-23	96-23	93-21**L**	94-20				
10	95-18	96-02	95-18	96-02	94-06	95-16	93-25	95-16				
11	95-09	97-14	94-16	97-12	95-00	96-26	94-00	96-26				
12	96-26	97-12	96-26	97-04	96-08	96-26	95-18	96-24				
13	98-16	99-00	98-16	99-00	97-23	98-20	97-20	98-20				
16				100-12**N**	99-16	100-07	99-15	100-00				
17	100-09	100-19**H**	100-08	100-19 100-17	100-19	100-19	99-24	100-01 99-31				
18				100-19**N**	100-01	100-01	99-16	100-01				
19	99-20	99-20	99-16	99-16	99-04	99-04	98-17	98-20				
20					100-07	100-12	100-07	100-12				
23					99-30	101-17	99-27	101-14 101-17**B**	100-28 100-30	101-00	100-28	100-28 101-00
24					101-15	101-26	101-00	101-26	100-28	101-06**H**	100-13**L**	101-06
25					102-13	102-13	101-19	101-20				101-01**N**
26					101-16	101-21	101-04	101-21				101-02**N**
27					102-08	102-15	102-08	102-15				101-28**N**
30					102-15	102-20**H**	102-07	102-20				102-01**N**

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	TOTAL
2	20	17		37
3	192**H**	245**H**		437**H**
4	29	170		199
5	4	151		155
6	2	2**L**		4**L**
9		70		70
10	10	9		19
11	11	32		43
12	65	86		151
13	2	27		29
16		4		4
17	22	23		45
18	1**L**	71		72
19	31	33		64
20		5		5
23		92	4**H**	96
24		22	4	26
25		10		10
26		40		40
27		33		33
30		108		108
TOTAL	389	1.250	8	1.647

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	TOTAL
2	640**H**	1,103**L**		1,743
3	452	1,292		1,744
4	435	1,310		1,745**H**
5	434	1,294		1,728
6	434	1,296		1,730
9	434	1,302		1,736
10	434	1,307		1,741
11	423	1,307		1,730
12	393	1,315		1,708
13	392	1,314		1,706
16	392	1,315		1,707
17	373	1,337		1,710
18	372	1,336		1,708
19	346	1,362		1,708
20	346	1,366		1,712
23	208	1,428**H**	4**H**	1,640
24	208	1,423	4	1,635
25	203**L**	1,423	4	1,630
26	203	1,423	4	1,630
27		1,413	4	1,417
30		1,360	4	1,364**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986					December 1986			
Jul	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	103-00	103-00	101-30	102-22					102-03**N**
2	101-24	102-23	101-24	102-23					102-04**N**
3	103-04	103-24	103-04	103-24					103-05**N**
4	**HOLIDAY**					**HOLIDAY**			
7	103-29	104-00	103-11	103-11					102-24**N**
8	102-01	102-01	101-13	101-15					100-28**N**
9	101-15	102-31	101-15	102-31					102-12**N**
10	103-14	103-14	102-07	102-26	102-30				102-09**N**
11	102-00	102-24	102-00	102-20	102-24				102-05**N**
14				103-23**N**					103-04**N**
15	103-14	104-20	103-08	104-20		104-01	104-01**H**	104-01	104-01
16	104-01	104-25**H**	103-18	103-18					102-31**N**
17				103-04**N**					102-17**N**
18	102-24	103-08	102-18	103-08					102-21**N**
21	103-11	103-15	103-11	103-15					102-28**N**
22	102-13	102-20	102-00	102-00	102-02				101-14**N**
23	100-26	101-08	100-23	100-29	100-30				100-11**N**
24	100-16	100-16	100-02	100-02					99-15**N**
25	100-14	100-14	100-00	100-12		99-28	99-28	99-18	99-26
28	99-15	99-15	98-12**L**	98-14					97-28**N**
29	98-28	99-30	98-24	99-30		98-10	99-12	98-06**L**	99-12
30	99-17	100-04	99-17	100-04					99-18**N**
31	100-08	101-00	100-08	101-00**B**		99-23	100-15	99-23	100-15

Volume of sales Reported in contracts

Jul	86Sep	86Dec	TOTAL
1	14		14
2	40		40
3	2**L**		2**L**
4	**HOLIDAY**		
7	14		14
8	78		78
9	5		5
10	12		12
11	2		2
14			
15	18	1**L**	19
~~16~~	~~6~~		6
17			
18	15		15
21	2		2
22	14		14
23	7		7
24	27		27
25	102	101	203
28	5		5
29	10	6	16
30	16		16
31	246**H**	234**H**	480**H**
TOTAL	635	342	977

Open contracts Reported in contracts

Jul	86Sep	86Dec	TOTAL
1	1,360	4**L**	1,364
2	1,360	4	1,364
3	1,360	4	1,364
4	**HOLIDAY**		
7	1,361	4	1,365
8	1,360	4	1,364
9	1,360	4	1,364
10	1,357	4	1,361
11	1,357	4	1,361
14	1,357	4	1,361
15	1,374**H**	5	1,379**H**
16	1,368	5	1,373
17	1,368	5	1,373
18	1,364	5	1,369
21	1,363	5	1,368
22	1,359	5	1,364
23	1,359	5	1,364
24	1,359	5	1,364
25	1,258	105	1,363
28	1,261	105	1,366
29	1,262	109	1,371
30	1,257	109	1,366
31	1,127**L**	226**H**	1,353**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986						December 1986					
Aug	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	100-30		100-30	100-20	100-25						100-08**N**	
4					101-06**N**						100-21**N**	
5	100-00		100-00	100-00	100-00						99-14**N**	
6					99-21**N**						99-04**N**	
7	99-10		100-19	99-00**L**	100-19						100-02**N**	
8	102-19		102-19	102-19	102-19						102-02**N**	
11					103-10**N**						102-25**N**	
12					103-06**N**						102-23**N**	
13					104-16**N**						103-31**N**	
14	104-08		104-12	104-02	104-09		103-24		103-27	103-18	103-23	
15	104-12		104-20	104-04	104-13		103-29		104-02	103-18	103-27	
18	103-26		104-30	103-24	104-30		103-10		104-14	103-08**L**	104-14	
19	105-07		105-31	105-07	105-31		104-23		105-15	104-23	105-15	
20	106-08		106-09	106-04	106-04	106-05	105-20	105-21	105-21	105-20	105-20	105-21
21	105-31		106-08	105-17	105-20		105-15		105-23	105-00	105-04	
22	104-27		104-27	104-10	104-20		104-00		104-04	104-00	104-04	
25	104-20		105-07	104-15	105-05	105-07	104-04		104-24	104-00	104-21	104-24
26	105-10		106-10**H**	105-07	106-10		104-26		105-26**H**	104-23	105-26	
27	105-22		105-30	105-07	105-07		105-06		105-14	104-23	104-23	
28	105-29		105-29	104-31	105-25		105-14		105-14	104-16	105-09	
29					106-17**N**						106-01**N**	

Volume of sales Reported in contracts

Aug	86Sep	86Dec	TOTAL
1	1**L**		1**L**
4			
5	1		1
6			
7	11		11
8	6		6
11			
12			
13			
14	17	5	22
15	13	3**L**	16
18	308**H**	306**H**	614**H**
19	19	13	32
20	10	3	13
21	20	14	34
22	11	5	16
25	32	26	58
26	37	24	61
27	91	85	176
28	39	25	64
29			
TOTAL	616	509	1,125

Open contracts Reported in contracts

Aug	86Sep	86Dec	TOTAL
1	1,127**H**	226**L**	1,353**H**
4	1,127	226	1,353
5	1,126	226	1,352
6	1,126	226	1,352
7	1,121	226	1,347
8	1,120	226	1,346
11	1,120	226	1,346
12	1,120	226	1,346
13	1,120	226	1,346
14	1,113	228	1,341
15	1,112	229	1,341
18	812	535	1,347
19	804	540	1,344
20	803	543	1,346
21	793	554	1,347
22	784	559	1,343
25	762	579	1,341
26	741	601	1,342
27	662	681	1,343
28	623**L**	705**H**	1,328**L**
29	623	705	1,328

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986				December 1986			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2	105-27	105-27**H**	104-12	104-17				104-01**N**
3	103-17	103-17	102-26	103-08	103-01	103-01	102-10	102-24
4	103-14	103-20	102-28	103-17	102-10	103-02**H**	102-10	102-31
5	102-01	102-03	102-01	102-03	101-15	101-17	101-15	101-17
8				101-16**N**	100-23	100-30	100-23	100-30
9	102-08	102-16	102-02	102-16	101-22	101-30	101-16	101-30
10	102-04	102-19	102-04	102-19	101-16	101-31	101-16	101-31
11	101-19	101-19	100-18	100-18	100-31	100-31	99-31	99-31**A**
12				99-14**N**	99-00	99-00	98-26	98-26
15	100-13	100-15	100-04	100-15	99-26	99-28	99-17	99-28
16	99-30	100-15	99-30	100-15	99-10	99-28	99-10	99-28
17	101-02	101-05	101-02	101-05	100-14	100-17	100-14	100-17
18	101-08	101-08	99-28	99-28	100-26	100-26	99-08	99-08
19	98-20	98-20	98-18**L**	98-18	97-30	98-01	97-24**L**	98-01
22					98-10	98-25	98-10	98-25
23								99-02**N**
24								100-25**N**
25					100-15	100-25	100-10	100-16
26								101-00**N**
29								100-02**N**
30								102-00**N**

Volume of sales Reported in contracts

Sep	86Sep	86Dec	TOTAL
1	**HOLIDAY**		
2	3**L**		3
3	181**H**	119	300**H**
4	103	100	203
5	25	25	50
8		4	4
9	9	1**L**	10
10	129	136**H**	265
11	32	33	65
12		4	4
15	55	55	110
16	58	61	119
17	4	7	11
18	118	124	242
19	25	28	53
22		1	1**L**
23			
24			
25		1	1
26			
29			
30			
TOTAL	742	699	1,441

Open contracts Reported in contracts

Sep	86Sep	86Dec	TOTAL
1	**HOLIDAY**		
2	624**H**	705**L**	1,329
3	544	763	1,307
4	445	859	1,304
5	421	883	1,304
8	421	883	1,304
9	421	884	1,305
10	292	1,013	1,305
11	260	1,043	1,303
12	260	1,043	1,303
15	228	1,096	1,324
16	228	1,157	1,385
17	225	1,161	1,386
18	223	1,273	1,496**H**
19	198**L**	1,295**H**	1,493
22	198	1,294	1,492
23	198	1,294	1,492
24	198	1,294	1,492
25	198	1,293	1,491
26	198	1,293	1,491
29		1,293	1,293**L**
30		1,293	1,293

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Oct	Open	High	Low	Close
1				102-01**N**
2	101-18	101-20	101-16	101-20
3				102-20**N**
6				102-17**N**
7				102-28**N**
8				101-31**N**
9	101-24	102-03	101-24	102-03
10				101-15**N**
13	101-05	101-17	101-05	101-17
14	100-20	100-24	100-10	100-10
15				100-25**N**
16				100-00**N**
17				99-25**N**
20	99-02	99-02	99-00**L**	99-00
21	99-20	99-31	99-20	99-31
22				100-29**N**
23				101-20**N**
24	101-01	101-07	101-01	101-07
27	101-10	101-28	101-10	101-28
28				101-14**N**
29	101-20	102-14	101-20	102-14
30	103-07	103-18**H**	103-07	103-18
31	103-05	103-17	103-00	103-12

Volume of sales Reported in contracts

Oct	86Dec	TOTAL
1		
2	5	5
3		
6		
7		
8		
9	1**L**	1**L**
10		
13	1	1
14	3	3
15		
16		
17		
20	1	1
21	6	6
22		
23		
24	19	19
27	105**H**	105**H**
28		
29	1	1
30	1	1
31	1	1
TOTAL	144	144

Open contracts Reported in contracts

Oct	86Dec	TOTAL
1	1,293	1,293
2	1,288	1,286
3	1,288	1,288
6	1,286	1,288
7	1,288	1,288
8	1,288	1,288
9	1,288	1,288
10	1,288	1,288
13	1,288	1,288
14	1,285	1,285
15	1,285	1,285
16	1,285	1,285
17	1,285	1,285
20	1,285	1,285
21	1,279	1,279
22	1,279	1,279
23	1,279	1,279
24	1,276**L**	1,276**L**
27	1,374	1,374
28	1,374	1,374
29	1,375**H**	1,375**H**
30	1,374	1,374
31	1,374	1,374

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986				March 1987			
Nov	Open	High	Low	Close	Open	High	Low	Close
3				103-30N				
4				103-28N				
5				103-28N				
6				102-17N				
7	101-21	101-21	101-12L	101-17				
10				101-26N				
11	101-22	101-22	101-21	101-21				
12	101-23	102-07	101-13	102-07				
13	102-16	102-22	102-08	102-18				
14				103-10N				
17	104-17	104-17	104-17	104-17				
18	104-01	104-01	103-20	103-23	103-14	103-14	103-01L	103-04
19				104-31N				104-12N
20				104-19N				104-00N
21				104-21N				104-01N
24	105-13	105-14H	104-30	105-14	104-23	104-24H	104-08	104-24
25	105-12	105-12	104-20	104-20	104-22	104-22	103-30	104-00
26	104-26	104-26	104-26	104-26	104-04	104-04	104-04	104-04
27	HOLIDAY				HOLIDAY			
28				104-22N	104-05	104-05	104-00	104-00

Volume of sales Reported in contracts

Nov	86Dec	87Mar	TOTAL
3			
4			
5			
6			
7	1L		1L
10			
11	9		9
12	16		16
13	2		2
14			
17	1		1
18	113	30	143
19			
20			
21			
24	15	15	30
25	927H	927H	1,854H
26	6	6	12
27	HOLIDAY		
28		2L	2
TOTAL	1,090	980	2,070

Open contracts Reported in contracts

Nov	86Dec	87Mar	TOTAL
3	1,374H		1,374H
4	1,374		1,374
5	1,374		1,374
6	1,374		1,374
7	1,374		1,374
10	1,374		1,374
11	1,374		1,374
12	1,360		1,360
13	1,358		1,358
14	1,358		1,358
17	1,357		1,357
18	1,244	30L	1,274
19	1,244	30	1,274
20	1,244	30	1,274
21	1,244	30	1,274
24	1,229	38	1,267
25	302	965	1,267
26	296	968	1,264
27	HOLIDAY		
28	220L	969H	1,189L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986				March 1987				
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
1	104-07	104-13	104-07	104-13	103-17	103-23	103-17	103-23	
2	105-10	105-30	105-10	105-30	104-20	105-08	104-20	105-08	
3	106-19	106-19H	106-04	106-04	105-29	105-29	105-14	105-14	
4				106-25N	105-14	106-03H	105-14	106-03	
5	106-05	106-05	104-26	104-26	105-15	105-15	103-29	103-29	104-10
8	104-24	105-18	104-01L	105-18	104-02	104-30	103-13L	104-30	
9	105-18	105-18	105-13	105-13	104-28	104-28	104-23	104-23	
10	105-06	105-28	105-06	105-28	104-16	105-06	104-16	105-06	
11				104-26N				104-04N	
12				104-26N				104-04N	
15	104-21	104-24	104-21	104-24	103-31	104-02	103-31	104-02	
16	105-08	105-08	104-31	105-05	104-18	104-18	104-09	104-15	
17				105-08N				104-18N	
18	105-08	105-15	105-07	105-12	104-18	104-25	104-17	104-22	
19				105-13N				105-04N	
22					104-29	105-17	104-29	105-17	
23								105-25N	
24								105-28N	
25	HOLIDAY				HOLIDAY				
26					105-28	105-28	105-28	105-28	
29					104-18	104-18	104-18	104-18	
30					104-02	104-02	104-02	104-02	
31					104-02	104-02	103-26	103-26	

Volume of sales Reported in contracts

Dec	86Dec	87Mar	TOTAL
1	7	7	14
2	6	6	12
3	126H	126H	252H
4		1L	1L
5	1L	2	3
8	3	3	6
9	65	65	130
10	15	15	30
11			
12			
15	19	19	38
16	20	20	40
17			
18	2	7	9
19			
22		2	2
23			
24			
25	HOLIDAY		
26		4	4
29		5	5
30		5	5
31		10	10
TOTAL	264	297	561

Open contracts Reported in contracts

Dec	86Dec	87Mar	TOTAL
1	206H	976L	1,182
2	200	982	1,182
3	141	1,068	1,209
4	141	1,068	1,209
5	140	1,068	1,208
8	132	1,071	1,203
9	67	1,134	1,201
10	50	1,149	1,199
11	50	1,149	1,199
12	50	1,149	1,199
15	50	1,168	1,218H
16	11	1,188	1,199
17	11	1,188	1,199
18	9L	1,195H	1,204
19	9	1,195	1,204
22	9	1,193	1,202
23	9	1,193	1,202
24	9	1,193	1,202
25	HOLIDAY		
26	9	1,189	1,198
29	9	1,184	1,193
30		1,179	1,179L
31		1,182	1,182

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Cash-Settled GNMA futures **Chicago Board of Trade**
Basic trading unit	$100,000 par value
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Delivery method	The futures contract is settled in cash on the last trading day based on a price determined by a survey of approved cash market dealers who are actually trading GNMAs
Daily price limit	96/32 ($3,000 per contract) above and below the previous day's settlement price
Last trading day	The Monday prior to the third Wednesday of the month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	GT

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

May	Open	High	Low	Close	
1					
2					
5					
6	93-05	93-06	93-00	93-03	
7	92-25	93-00	92-23	92-31	93-00
8	93-14	93-14**H**	93-04	93-09	
9	92-14	93-03	92-14	92-29	
12	92-10	92-19	92-09	92-09	
13	91-27	92-12	91-27	92-08	
14	92-15	92-22	92-00	92-03	
15	92-02	92-11	91-01	91-04	
16	90-26	90-30	90-17	90-17	
19	90-26	91-03	90-18	90-18**A**	
20	90-06	90-26	89-31	90-23	90-26
21	90-28	91-00	90-16	90-23	90-20
22	90-28	90-29	90-14	90-15	
23	90-22	90-30	90-21	90-30**B**	
26	**HOLIDAY**				
27	91-06	91-08	91-05	91-07	
28	91-07	91-10	91-00	91-01	91-00
29	90-19	90-19	90-00	90-02	
30	89-26	90-06	89-20**L**	89-20	

July 1986

May	Open	High	Low	Close	
1					
2					
5					
6	92-22	92-27**H**	92-21	92-21	
7				92-18**N**	
8	92-25	92-27	92-22	92-27	
9	92-10	92-20	92-05	92-17	
12	92-06	92-06	91-29	91-29	
13	91-30	91-30	91-25	91-26	
14				91-21**N**	
15	91-02	91-02	90-23	90-23	
16	90-17	90-17	90-05	90-05	
19				90-06**A**	
20	89-20	90-12	89-18**L**	90-09	90-12
21				90-08**N**	
22	90-12	90-12	90-02	90-02	
23	90-08	90-16	90-08	90-16**B**	
26	**HOLIDAY**				
27	90-26	90-26	90-26	90-26	
28	90-21	90-21	90-20	90-21	90-20**A**
29				89-22**N**	
30				89-08**N**	

August 1986

May	Open	High	Low	Close	
1					
2					
5					
6	92-12	92-16**H**	92-08	92-08	
7				92-05**N**	
8	92-12	92-14	92-09	92-14	
9	91-31	92-07	91-31	92-02	
12	91-24	91-24	91-15	91-15	
13	91-17	91-17	91-13	91-14	
14				91-09**N**	
15	90-21	90-21	90-10	90-10	
16	90-05	90-05	89-25	89-25	
19				89-26**N**	
20	89-07	90-00	89-07**L**	89-29	90-00
21				89-28**N**	
22	89-22	89-22	89-22	89-22	
23				90-04**N**	
26	**HOLIDAY**				
27	90-13	90-13	90-13	90-13	
28	90-08	90-08	90-08	90-08	
29				89-10**N**	
30				88-28**N**	

September 1986

May	Open	High	Low	Close
1				
2				
5				
6	91-28	91-30	91-23	91-27
7				91-24**N**
8	91-31	92-01**H**	91-28	92-01
9	91-15	91-26	91-10	91-21
12				91-01**N**
13	90-26	90-30	90-26	90-28
14				90-26**N**
15				89-13**N**
16	89-04	89-04	88-25**L**	88-25
19				88-22**N**
20				88-31**N**
21				88-28**N**
22				88-22**N**
23				89-04**N**
26	**HOLIDAY**			
27				89-13**N**
28				89-08**N**
29				88-10**N**
30				87-26**N**

Volume of sales Reported in contracts

May	86Jun	86Jul	86Aug	86Sep	TOTAL
1					
2					
5					
6	364**H**	4	4**H**	59**H**	431
7	239				239
8	272	1**L**	2	1**L**	276
9	268	9	1**L**	1	299
12	124	2	2		128
13	203	6	1	10	220
14	272				272
15	140	3	3		146
16	109			10	119
19	43	1			44
20	138	82	1		221
21	140				140
22	55	500**H**			555**H**
23	28	56	1		85
26	**HOLIDAY**				
27	28	1	1		30
28	24	1	1		26
29	90				90
30	19**L**				19**L**
TOTAL	2,576	666	17	81	3,340

Open contracts Reported in contracts

May	86Jun	86Jul	86Aug	86Sep	TOTAL
1					
2					
5					
6	142**L**	4	4	57**L**	207**L**
7	148	4	4	57	213
8	196	3**L**	2**L**	58	259
9	307	7	3	57	374
12	216	7	2	57	282
13	246	7	2	67**H**	322
14	411	7	2	67	487
15	447	7	5**H**	67	526
16	455	7	5	57	524
19	452	7	5	57	521
20	480	77	4	57	618
21	504**H**	77	4	57	642
22	494	577	4	57	1,132
23	500	632**H**	3	57	1,192**H**
26	**HOLIDAY**				
27	483	632	3	57	1,175
28	498	632	2	57	1,189
29	479	632	2	57	1,170
30	485	632	2	57	1,176

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1986				July 1986				August 1986			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	89-20	89-24	88-25	88-26	89-11	89-12	88-13	88-14				88-02N
3	88-25	88-26	88-17	88-25	88-11	88-13	88-05	88-11				87-31N
4	89-14	89-14	87-27L	88-02	89-00	89-01	87-10L	87-19				87-07N
5	88-10	88-17	88-09	88-16	87-30	88-03	87-26	88-02				87-21N
6	89-06	89-28	89-03	89-28	88-25	89-15	88-22	89-14				89-02N
9	89-28	89-31	88-20	88-21	89-14	89-19	88-07	88-07				87-27N
10	88-21	89-05	88-21	89-05	88-07	88-23	88-07	88-23				88-11N
11	89-02	89-08	88-26	89-08	88-19	88-29	88-15	88-29				88-14N
12	89-08	89-15	89-07	89-07	88-29	89-04	88-27	88-27				88-13N
13	89-24	90-12	89-24	90-12	89-12	89-31	89-12	89-31				89-17N
16	90-25	90-25H	90-25	90-25	90-02	90-18	90-02	90-14				90-00N
17					90-14	90-18	90-10	90-18				90-04N
18					90-15	90-20	90-15	90-17				90-03N
19					89-31	89-31	89-31	89-31				89-19N
20					89-30	90-05	89-24	90-02				89-21N
23					90-00	90-00	89-24	90-00				89-19N
24					90-07	90-10	90-06	90-06				89-25N
25					90-28	90-28	90-09	90-09				89-28N
26					90-05	90-18	90-05	90-16				90-04N
27					91-01	91-06	90-30	90-30				90-18N
30					91-05	91-09H	91-04	91-09				90-29N

September 1986

Jun	Open	High	Low	Close
2	87-16	87-16	86-25	86-25
3				86-26N
4				86-02N
5	86-06	86-16	86-06L	86-16
6				87-29N
9				86-22N
10				87-06N
11				87-09N
12	87-19	87-24H	87-14	87-20
13				88-24N
16				89-07N
17				89-11N
18				89-10N
19				88-20N
20				88-22N
23				88-20N
24				88-26N
25				88-29N
26				89-00N
27				89-15N
30				89-26N

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	35	58		25H	118
3	250H	7			257H
4	51	30			81
5	12	20		23	55
6	23	22			45
9	35	36			71
10	3	203H			206
11	57	55			112
12	2L	32		2	36
13	43	75			118
16	5	68		10	83
17		35			35
18		29			29
19		1L		1L	2L
20		27			27
23		27			27
24		22			22
25		50			50
26		2			2
27		29			29
30		9			9
TOTAL	516	837		61	1,414

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	469H	632	2H	82H	1,185H
3	239	625L	2	82	948
4	230	638	2	82	952
5	225	638	2	80	945
6	217	638	2	80	937
9	189	636	2	80	909
10	190	638	2	80	910
11	137	633	2	80	852
12	137	643	2	78	860
13	96	685	2	78	861
16	91L	720	2	68L	881
17		748	2	68	818L
18		769	2	68	839
19		769	2	68	839
20		776	2	68	846
23		780	2	68	850
24		795	2	68	865
25		838H	2	68	908
26		836	2	68	906
27		818	2	68	888
30		822	2	68	892

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	July 1986				August 1986					September 1986			
Jul	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
1	91-02	91-04	91-02	91-04				90-24**N**					89-21**N**
2	90-25	91-02	90-25**L**	91-02				90-23**N**					89-19**N**
3	91-16	91-16	91-16	91-16				91-05**N**					90-01**N**
4	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**			
7	91-19	91-19	91-16	91-16	91-04	91-04	91-04	91-04					90-00**N**
8	91-03	91-03	90-28	90-28	90-16	90-16	90-16**L**	90-16					89-12**N**
9	91-04	91-13	91-04	91-12	90-31	91-01	90-31	90-31	91-01				89-29**N**
10	91-16	91-19	91-15	91-15	91-03	91-06	91-02	91-02					89-31**N**
11	91-24	91-24	91-20	91-23	91-11	91-11	91-07	91-10					90-07**N**
14	92-00	92-02**H**	92-00	92-02	91-11	91-21	91-11	91-21					90-18**N**
15					92-00	92-05	91-30	92-03					91-00**N**
16					92-04	92-08**H**	92-01	92-01					90-30**N**
17					92-01	92-01	92-01	92-01					90-30**N**
18								92-04**N**					91-01**N**
21					92-08	92-03	92-08	92-08					91-05**N**
22					91-27	92-00	91-26	91-26					90-23**N**
23					91-18	91-24	91-17	91-24					90-19**N**
24					91-18	91-18	91-13	91-13					90-05**N**
25					91-19	91-20	91-13	91-13					90-02**N**
28					90-30	91-00	90-16	90-16					89-05**N**
29					90-25	91-06	90-24	91-06					89-27**N**
30					91-07	91-17	91-07	91-17		89-27	89-30**H**	89-27**L**	89-30
31					91-23	91-31	91-23	91-31					90-12**N**

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	2			2
2	1**L**			1**L**
3	1			1
4	**HOLIDAY**			
7	118	116		234
8	26	20		46
9	242	250		492
10	20	5	10**H**	35
11	438**H**	438**H**		876**H**
14	5	12		17
15		3		3
16		1**L**		1
17		2		2
18				
21		1		1
22		9		9
23		3		3
24		2		2
25		2		2
28		2		2
29		10		10
30		1	2**L**	3
31		9		9
TOTAL	853	886	12	1,751

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	822	2**L**	68**H**	892
2	822	2	68	892
3	823**H**	2	68	893
4	**HOLIDAY**			
7	707	118	68	893
8	687	138	68	893
9	448	388	68	904
10	442	378	68	888**L**
11	83	816	68	967**H**
14	78**L**	821	68	967
15		822	68	890
16		822	68	890
17		822	68	890
18		822	68	890
21		823	68	891
22		830	68	898
23		831	68	899
24		831	68	899
25		831	68	899
28		831	68	899
29		834**H**	68	902
30		834	66**L**	900
31		834	66	900

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	August 1986				September 1986			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	91-26	91-26	91-23	91-25				90-06**N**
4	91-18	91-26	91-18	91-26	90-06	90-08	90-06**L**	90-08
5	91-16	91-28	91-16**L**	91-26	90-10	90-10	90-08	90-08
6	91-24	91-26	91-22	91-26	90-09	90-10	90-06	90-10
7	91-23	92-07	91-23	92-07	90-07	90-23	90-07	90-23
8	92-27	92-27	92-24	92-26				91-10**N**
11	92-26	92-31	92-26	92-31				91-15**N**
12	93-03	93-06	93-03	93-06				91-22**N**
13	93-04	93-07	93-04	93-07	91-18	91-20	91-18	91-20
14	93-10	93-10**H**	93-08	93-08	91-22	91-22	91-20	91-20
15	93-06	93-06	93-06	93-06	91-19	91-19	91-19	91-19
18	93-03	93-10	93-03	93-10				91-25**N**
19					92-05	92-06	92-04	92-04
20					92-13	92-13**H**	92-07	92-11
21								92-11**N**
22								92-02**N**
25								92-06**N**
26								92-18**N**
27								92-10**N**
28								92-14**N**
29								92-28**N**

Volume of sales Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	22		22
4	2**L**	2**L**	4
5	34	32	66
6	53	50	103
7	56	120**H**	176
8	2		2**L**
11	3		3
12	2		2
13	45	5	50
14	110**H**	100	210**H**
15	18	38	56
18	2		2
19		102	102
20		2	2
21			
22			
25			
26			
27			
28			
29			
TOTAL	349	451	800

Open contracts Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	814**H**	66	880
4	814	64**L**	878
5	798	74	872
6	748	124	872
7	721	184	905**H**
8	721	184	905
11	721	184	905
12	721	184	905
13	716	179	895
14	606	250	856
15	588**L**	268	856
18	588	268	856
19		359**H**	359**L**
20		359	359
21		359	359
22		359	359
25		359	359
26		359	359
27		359	359
28		359	359
29		359	359

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986				October 1986				November 1986			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2	92-31	92-31**H**	92-25	92-25								
3	92-07	92-07	92-01	92-01								
4	92-13	92-13	92-04	92-08								
5	91-29	91-29	91-29	91-29								
8	91-23	91-24	91-22	91-22								
9	91-24	91-25	91-24	91-25								
10	91-30	91-30	91-30	91-30								
11	91-07	91-09	91-07	91-09								
12	91-02	91-02	91-00**L**	91-00								
15	91-12	91-16	91-12	91-16	91-01	91-01	91-01	91-01	90-19	90-19**H**	90-19**L**	90-19
16					90-28	90-28	90-28**L**	90-28				90-14**N**
17					91-13	91-13**H**	91-13	91-13				90-31**N**
18								90-25**N**				90-11**N**
19								90-14**N**				90-00**N**
22								90-20**N**				90-06**N**
23								90-26**N**				90-12**N**
24								91-14**N**				91-00**N**
25								91-14**N**				91-00**N**
26								91-20**N**				91-06**N**
29								91-08**N**				90-26**N**
30								91-18**N**				91-04**N**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Nov	TOTAL
1	**HOLIDAY**			
2	2**L**			2**L**
3	2			2
4	3**H**			3
5	2			2
8	2			2
9	2			2
10	2			2
11	2			2
12	3			3
15	2	5**H**	5**H**	12**H**
16		2**L**		2
17		2		2
18				
19				
22				
23				
24				
25				
26				
29				
30				
TOTAL	22	9	5	36

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Nov	TOTAL
1	**HOLIDAY**			
2	359**H**			359
3	359			359
4	359			359
5	359			359
8	359			359
9	359			359
10	359			359
11	359			359
12	359			359
15	359	5**H**	5**H**	369**H**
16		5	5	10**L**
17		5	5	10
18		5	5	10
19		5	5	10
22		5	5	10
23		5	5	10
24		5	5	10
25		5	5	10
26		5	5	10
29		5	5	10
30		5	5	10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	October 1986				November 1986			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				91-18**N**				91-04**N**
2				91-18**N**				91-04**N**
3				92-01**N**				91-19**N**
6				92-06**N**				91-24**N**
7				92-03**N**				91-21**N**
8				91-25**N**				91-11**N**
9				91-25**N**				91-11**N**
10	92-00	92-00**H**	92-00**L**	92-00	91-18	91-18**H**	91-18**L**	91-18
13				92-00**N**				91-18**N**
14				92-02**N**				91-08**N**
15								91-12**N**
16								91-06**N**
17								91-06**N**
20								90-23**N**
21								91-00**N**
22								91-04**N**
23								91-08**N**
24								91-06**N**
27								91-10**N**
28								91-08**N**
29								91-14**N**
30								91-22**N**
31								91-22**N**

Volume of sales Reported in contracts

Oct	86Oct	86Nov	TOTAL
1			
2			
3			
6			
7			
8			
9			
10	5**H**	5**H**	10**H**
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28			
29			
30			
31			
TOTAL	5	5	10

Open contracts Reported in contracts

Oct	86Oct	86Nov	TOTAL
1	5**H**	5**H**	10**H**
2	5	5	10
3	5	5	10
6	5	5	10
7	5	5	10
8	5	5	10
9	5	5	10
10			
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28			
29			
30			
31			

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close in points and 32nds of a point

November 1986

Nov	Open	High	Low	Close
3				91-28N
4				91-28N
5				91-28N
6				91-20N
7				91-12N
10				91-12N
11				91-12N
12				91-16N
13				91-18N
14				91-26N
17				94-12N
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

Volume of sales Reported in contracts

Nov	86Nov	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25		
26		
27	HOLIDAY	
28		
TOTAL		

Open contracts Reported in contracts

Nov	86Nov	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25		
26		
27	HOLIDAY	
28		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	U.S. Treasury Bond futures **Chicago Board of Trade**
Basic trading unit	U.S. Treasury bonds with $100,000 face value
Deliverable grade	U.S. T-bonds, maturing at least 15 years from delivery day if not callable, and, if callable, not so for at least 15 years from delivery day
Delivery method	Federal Reserve book entry wire transfer system; invoice adjusted for coupon rates and maturity or call dates
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Daily price limit	96/32 ($3,000 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	US

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	85-02	84-29	85-14	84-23	85-01	84-31
3	84-25	84-22	85-10	84-21	85-00	84-29
6	84-26	84-24	85-06	84-24	84-28	84-29
7	85-13	85-11	86-06	85-10	86-04	86-06
8	86-04	86-00	86-13**H**	84-09	84-10	84-13
9	83-23	83-27	83-28	83-00	83-20	83-18
10	83-10	83-19	83-27	83-01	83-05	83-03
13	82-14	82-10	82-18	81-24**L**	81-24	81-26
14	82-13	82-18	82-22	82-03	82-18	82-17
15	82-25	82-28	83-19	82-16	83-08	83-11
16	83-20	83-27	83-27	82-23	83-10	83-12
17	83-19	83-25	84-06	83-18	83-24	83-22
20	82-19	82-16	83-19	82-15	83-18	83-17
21	83-30	84-02	84-06	83-16	83-27	83-29
22	84-13	84-11	84-13	83-08	83-10	83-11
23	83-14	83-12	83-24	83-03	83-21	83-22
24	83-10	83-12	83-23	83-09	83-19	83-21
27	84-06	84-08	84-21	84-00	84-19	84-21
28	85-02	84-31	85-12	84-22	85-12	85-10
29	85-11	85-09	85-20	84-25	84-28	84-31
30	85-00	84-29	85-07	84-22	84-25	84-27
31	84-27	84-24	85-19	84-23	85-04	85-05

June 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	84-03	84-00	84-13	83-24	83-31	
3	83-23	83-21	84-06	83-20	83-29	83-27
6	83-23		84-03	83-23	83-27	83-25
7	84-09	84-12	85-03	84-07	85-01	85-03
8	85-01	84-31	85-10**H**	83-05	83-07	83-06
9	82-19	82-22	82-24	81-29	82-16	82-15
10	82-08	82-11	82-23	81-30	82-01	81-31
13	81-08	81-05	81-13	80-20**L**	80-20	80-21
14	81-08	81-11	81-18	80-31	81-12	81-13
15	81-23	81-21	82-13	81-12	82-05	82-03
16	82-17	82-15	82-18	81-19	82-06	82-04
17	82-14	82-16	83-00	82-13	82-17	82-18
20	81-11	81-08	82-13	81-07	82-11	82-13
21	82-28	82-30	83-00	82-12	82-22	82-23
22	83-08	83-10	83-10	82-02	82-05	82-05
23	82-12	82-09	82-18	81-30	82-17	82-16
24	82-06	82-04	82-18	82-04	82-14	82-15
27	83-01	83-03	83-17	82-27	83-15	83-17
28	83-30	83-27	84-09	83-19	84-08	84-07
29	84-11	84-08	84-17	83-23	83-25	83-28
30	84-00	83-28	84-03	83-18	83-22	83-23
31	83-24	83-23	84-18	83-21	84-03	84-04

September 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	83-03		83-14	82-30	83-02	
3	82-24		83-08	82-24	82-29	82-30
6	82-29		83-04	82-28	82-29	82-28
7	83-10		84-04	83-10	84-02	84-04
8	84-01	83-31	84-09**H**	82-09	82-10	82-09
9	81-21		81-24	81-00	81-18	81-17
10	81-10		81-23	80-30	81-01	81-03
13	80-10	80-12	80-14	79-23**L**	79-24	79-23
14	80-12	80-13	80-18	80-01	80-14	
15	80-23		81-13	80-14	81-05	81-04
16	81-15		81-15	80-20	81-06	
17	81-16		82-00	81-14	81-18	
20	80-12	80-13	81-12	80-12	81-12	
21	81-26		81-30	81-14	81-24	81-23
22	82-08		82-08	81-03	81-05	81-06
23	81-13		81-18	80-31	81-17	81-16
24	81-05		81-16	81-04	81-14	81-15
27	82-00	82-01	82-16	81-27	82-15	82-16
28	82-28	82-30	83-09	82-21	83-09	83-08
29	83-06	83-09	83-19	82-26	82-29	82-28
30	82-29		83-05	82-20	82-24	82-23
31	82-24		83-18	82-22	83-04	

December 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	82-10		82-21	82-06	82-10	82-09
3	82-01		82-14	82-01	82-03	
6	82-01		82-09	82-00	82-00	82-01
7	82-17		83-07	82-16	83-07	83-06
8	83-11		83-11**H**	81-10	81-13	81-14
9	80-29		80-29	80-07	80-21	80-22
10	80-20		80-27	80-05	80-05	80-08
13	79-15		79-18	78-28**L**	78-29	78-28
14	79-14		79-22	79-08	79-18	
15	79-29		80-18	79-18	80-08	
16	80-16		80-16	79-24	80-10	
17	80-18		81-02	80-18	80-22	80-21
20	79-10		80-15	79-10	80-15	
21	81-01		81-01	80-17	80-26	
22	81-06		81-06	80-07	80-08	
23	80-05		80-19	80-02	80-19	
24	80-10		80-19	80-10	80-16	80-18
27	81-05		81-19	81-00	81-17	81-19
28	81-29	81-31	82-14	81-25	82-14	82-12
29	82-15		82-24	82-00	82-03	82-01
30	82-04		82-07	81-24	81-28	81-27
31	81-29		82-21	81-29	82-09	

March 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	81-16		81-31	81-16	81-20	81-19
3	81-11		81-20	81-09	81-09	81-11
6	81-11		81-17	81-10	81-11	81-10
7	81-24		82-13	81-24	82-13	
8	82-12		82-16**H**	80-23	80-24	80-23
9	80-00		80-01	79-18	80-01	79-30
10	80-00		80-04	79-16	79-18	79-16
13	78-21		78-28	78-04**L**	78-08	78-04
14	78-20		78-29	78-17	78-26	78-25
15	79-04		79-21	78-25	79-17	79-15
16	79-22		79-22	79-00	79-15	79-17
17	80-04		80-07	79-24	79-28	79-27
20	78-30		79-22	78-30	79-20	79-22
21	80-01		80-08	79-24	80-01	80-00
22	80-05		80-06	79-13	79-13	79-14
23	79-10		79-25	79-09	79-24	
24	79-15		79-23	79-15	79-21	79-23
27	80-07		80-25	80-06	80-23	80-25
28	81-04		81-20	81-01	81-20	81-19
29	81-20		82-00	81-09	81-11	81-09
30	81-12		81-14	81-01	81-03	81-02
31	81-06		81-29	81-06	81-16	81-17

June 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	80-29		81-11	80-29	81-01	80-31
3	80-23		80-31	80-22	80-22	
6	80-26		80-27	80-20	80-20	80-21
7	81-03		81-24	81-03	81-24	81-23
8	81-28		81-28**H**	80-03	80-05	80-03
9	79-00		79-12	79-00	79-12	79-10
10	79-08		79-08	78-26	78-30	78-28
13	78-03		78-05	77-16**L**	77-20	77-16
14	78-04		78-11	77-29	78-07	78-04
15	78-14		78-28	78-05	78-27	78-25
16	78-25		78-27	78-10	78-24	78-27
17	79-16		79-16	79-02	79-06	79-04
20	78-29		78-31	78-29	78-29	78-31
21	79-13	79-14	79-14	79-01	79-12	79-09
22	79-03		79-06	78-22	78-22	
23	78-22		79-01	78-21	79-00	
24	78-21		79-02	78-21	78-30	78-31
27	79-17		80-02	79-15	80-02	
28	80-10		80-29	80-10	80-29	80-28
29	80-30		81-11	80-20	80-22	80-20
30	80-20		80-24	80-12	80-13	80-12
31	80-29		81-08	80-25	80-27	

September 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	80-16		80-26	80-12	80-16	80-13
3	80-15		80-15	80-03	80-07	80-03
6	80-07		80-07	80-03	80-06	80-03
7	80-19		81-04	80-19	81-02	81-04
8	81-08		81-08**H**	79-16	79-16	79-17
9	78-10		78-24	78-10	78-24**B**	
10	78-18		78-19	78-10	78-12	78-10
13	77-13		77-18	76-30**L**	77-02	76-30
14	77-07		77-23	77-07	77-20	77-18
15	78-00		78-10	77-29	78-10	78-06
16	78-14		78-14	77-24	78-08	
17	78-18		78-22	78-16	78-20	78-16
20	77-25		78-11	77-25	78-09	78-11
21					78-21**N**	
22	78-25		78-26	78-01	78-02	78-01
23	78-01		78-12	78-01	78-12	78-11
24	78-01		78-10	78-01	78-08	78-10
27	78-23		79-14	78-23	79-10	79-14
28	80-04		80-09	79-26	80-09	80-08
29	80-14		80-22	80-01	80-02	80-01
30	80-05		80-05	79-23	79-25	
31	79-26		80-22	79-26	80-09	80-08

December 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					79-29**N**	
3	79-22		79-27	79-19	79-23	79-19
6	79-23		79-23	79-19	79-22	79-19
7					80-19**N**	
8	80-22	80-25	80-25**H**	79-01	79-05	79-01
9	77-31		78-08	77-31	78-03	78-08
10					77-26**N**	
13	76-30		77-02	76-14**L**	76-18	76-14
14	77-05		77-06	77-02	77-03	77-02
15	77-07		77-30	77-04	77-25	77-22
16	77-26		77-26	77-08	77-21	77-23
17	78-01		78-10	77-30	78-04	77-31
20	77-07		77-26	77-07	77-24	77-26
21					78-04**N**	
22	78-18		78-18	77-15	77-17	77-15
23					77-25**N**	
24	77-22		77-24	77-17	77-22	77-24
27	78-22		78-29	78-22	78-24	78-29
28	79-07		79-24	79-07	79-24	79-23
29	80-00		80-06	79-17	79-17	
30	79-18		79-21	79-08	79-09	79-08
31	79-12		80-05	79-12	79-25	79-24

March 1988

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	79-14		80-00	79-14	79-16	
3	79-10		79-12	79-05	79-10	79-05
6	79-09		79-09	79-05	79-08	79-05
7	80-02		80-04**H**	80-02	80-03	80-04
8					78-19**N**	
9					77-26**N**	
10					77-12**N**	
13	76-29		76-29	76-00**L**	76-04	76-00
14	76-23		76-23	76-18	76-21	76-20
15	76-29		77-16	76-23	77-11	77-06
16	77-08		77-09	76-26	77-07	77-09
17					77-16**N**	
20					77-11**N**	
21					77-21**N**	
22					77-00**N**	
23	77-00		77-11	77-00	77-08	77-10
24					77-09**N**	
27	78-01		78-14	77-31	78-10	78-14
28	79-04		79-09	78-25	79-09	79-08
29	79-18		79-25	79-02	79-02	79-04
30	79-04		79-08	78-26	78-28	78-26
31					79-10**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1988						September 1988					
Jan	Open		High	Low	Close		Open		High	Low	Close	
1	HOLIDAY						HOLIDAY					
2					79-05N						78-28N	
3	78-30		79-01	78-25	78-31	78-25					78-15N	
6	78-28		78-28	78-25	78-28	78-25					78-15N	
7					79-23N						79-12N	
8	79-28	79-31	79-31H	78-05	78-05	78-07					77-29N	
9					77-14N						77-04N	
10	77-10		77-10	77-00	77-02	77-00					76-22N	
13					75-20N						75-10N	
14					76-08N						75-30N	
15					76-28N						76-18N	
16					76-29N						76-19N	
17					77-03N						76-24N	
20					76-30N						76-19N	
21					77-08N						76-29N	
22					76-19N						76-08N	
23					76-29N		76-12		76-18H	76-08L	76-16	76-18
24	76-19		76-28	76-19L	76-26	76-26	76-13		76-17	76-12	76-15	76-17
27	77-29		78-01	77-29	77-29	78-01					77-22N	
28					78-27N						78-16N	
29					78-25N						78-16N	
30					78-14N						78-04N	
31					78-30N						78-20N	

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
1	HOLIDAY											
2	129,044	4,346	1,389	687	316	212	35		10			136,039
3	133,216	4,966	1,350	585	501	130	50	10	30	5		140,843
6	113,488	2,557	871	261	220	196	32	54	20	1L		117,700
7	226,023	8,951	1,466	941	280	399H	73		2			238,135
8	345,496H	13,805	2,241	343	363	74	19	1L		10H		362,352H
9	341,065	11,095	1,420	509	232	144	107H	2				354,574
10	192,597	6,439	337	244	10L	2	24			1		199,654
13	216,923	9,604	2,593	454	46	14	11	2	7			229,654
14	221,729	13,803	8,114H	6,929H	2,123H	26	13	13				252,747
15	305,314	13,082	1,132	343	167	14	6	21	53			320,132
16	215,603	14,468H	554	125	121	12	23	5	1L			230,912
17	172,724	4,390	362	271	102	38	21	3				177,911
20	67,471L	3,149	895	384	162	36	37	2				72,136L
21	184,399	4,084	456	99	97	53						189,188
22	289,945	11,260	1,615	65L	81	42	7	5				303,020
23	183,760	5,431	410	69	97	1L	1L		7		2L	189,778
24	132,434	2,202L	592	562	400	10	21	6		1	4H	136,232
27	159,711	11,409	2,582	173	341	9	2	2	16	10		174,255
28	198,605	5,248	1,867	234	240	99	45	2	24			206,364
29	191,503	6,468	838	134	274	27	21	134H	134H			199,533
30	179,007	8,182	297L	75	47	4	5	27	21			187,665
31	210,458	9,988	606	113	160	21	1	2				221,349
TOTAL	4,410,515	174,927	31,987	13,600	6,380	1,563	551	291	325	28	6	4,640,173

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
1	HOLIDAY											
2	216,395	49,170L	16,758H	9,733H	5,877H	2,291	1,626H	498	81	15		302,444L
3	220,642	49,658	16,358	9,262	5,772	2,251	1,573	498	71	11L		306,096
6	226,577	50,210	16,685	9,180	5,611	2,186L	1,575	459L	71	12		312,566
7	222,654	53,119	16,685	8,998	5,593	2,444H	1,512	459	69	12		311,545
8	223,897	56,540	16,528	8,999	5,638	2,418	1,506	459	69	20		316,074
9	224,357	59,536	16,499	9,003	5,674	2,412	1,485	461	69	20		319,516
10	225,391	60,316	16,522	8,998	5,669	2,410	1,482	461	69	20		321,338
13	232,231H	60,774	16,093	8,735	5,628	2,405	1,482	459	62L	20		327,889
14	229,442	62,606	11,543	6,115	5,297	2,410	1,483	464	62	20		319,442
15	228,699	66,372	11,240L	6,131	5,267	2,419	1,484	474	89	20		322,195
16	223,016	68,722	11,467	6,040	5,250	2,408	1,494	474	89	20		318,980
17	226,687	69,187	11,375	6,046	5,230	2,402	1,483	473	89	20		322,992
20	226,623	69,848	11,729	5,908	5,155	2,403	1,467L	475	89	20		323,717
21	229,615	70,204	11,566	5,893	5,148	2,401	1,467	475	89	20		326,878
22	231,487	74,029	12,097	5,895	5,166	2,384	1,473	475	89	20		333,115H
23	223,422	76,467	12,061	5,884L	5,125L	2,384	1,474	475	94	20		327,406
24	218,823	73,908	11,599	6,064	5,126	2,387	1,489	473	94	21	1H	319,985
27	217,183	75,517	13,558	6,037	5,230	2,386	1,487	473	106	31H	1	322,009
28	215,407	76,313	13,688	6,125	5,149	2,423	1,497	473	128	31	1	321,235
29	216,342	75,270	13,675	6,184	5,308	2,433	1,497	583H	161H	31	1	322,485
30	214,824	76,564	13,660	6,156	5,362	2,433	1,495	560	140	31	1	321,226
31	213,469L	78,436H	13,734	6,142	5,313	2,439	1,496	560	140	31	1	321,761

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	85-13	85-15	85-28	85-07	85-25	85-27
4	86-06	86-09	86-23	86-03	86-12	86-14
5	86-11	86-09	86-21	85-25	85-28	85-27
6	85-31	85-29	85-31	85-01	85-11	85-10
7	84-08	84-06	84-27	83-28**L**	84-20	84-22
10	84-23	84-25	85-15	84-21	85-13	85-15
11	85-24	85-27	86-05	85-22	86-04	86-05
12	85-27	85-29	86-15	85-25	86-07	86-10
13	86-21	86-18	86-28	86-13	86-25	86-26
14	87-19	87-15	88-10	87-09	88-09	88-05
17	**HOLIDAY**					
18	88-24	88-20	88-26	87-27	88-17	88-19
19	87-26	87-28	89-00	87-26	88-02	88-00
20	88-02	87-31	88-13	87-23	88-10	88-13
21	89-08	89-02	90-10	89-00	90-08	90-05
24	90-13	90-14	92-04	89-28	91-15	91-13
25	91-05	91-02	91-22	90-30	91-16	91-14
26	91-08	91-06	92-11	91-06	92-09	92-10
27	93-14	93-00	94-09	93-00	94-09	94-09**B**
28	96-13	97-00	97-00**H**	94-00	94-24	94-27

June 1986

Feb	Open		High	Low	Close	
3	84-14	84-13	84-29	84-06	84-26	84-27
4	85-07	85-09	85-25	85-04	85-13	85-15
5	85-10	85-13	85-22	84-24	84-27	84-28
6	85-00	84-30	85-00	83-30	84-09	84-08
7	83-05	83-03	83-27	82-26**L**	83-20	83-21
10	83-23	83-25	84-14	83-20	84-14	84-12
11	84-26	84-24	85-05	84-21	85-03	85-05
12	84-28	84-29	85-15	84-25	85-07	85-09
13	85-18	85-21	85-28	85-13	85-25	85-27
14	86-16	86-18	87-10	86-11	87-09	87-07
17	**HOLIDAY**					
18	87-24	87-20	87-27	86-29	87-21	87-20
19	86-28	86-31	88-04	86-28	87-04	87-02
20	87-06	87-03	87-14	86-25	87-11	87-14
21	88-10	88-00	89-10	88-00	89-06	89-08
24	89-15	89-11	91-05	88-30	90-15	90-14
25	90-06	90-03	90-23	89-30	90-17	90-14
26	90-07	90-10	91-14	90-07	91-11	91-14
27	92-14	92-06	93-12	92-06	93-12	93-12**B**
28	95-22	95-26	96-01**H**	93-03	94-02	93-30

September 1986

Feb	Open		High	Low	Close	
3	83-14		84-01	83-07	83-31	83-30
4	84-10	84-11	84-30	84-10	84-18	84-19
5	84-17		84-26	83-27	83-30	84-00
6	83-31		84-01	82-30	83-10	
7	82-06	82-04	82-29	81-29**L**	82-23	82-22
10	82-25		83-16	82-24	83-14	83-16
11	83-28	83-29	84-07	83-24	84-07	84-06
12	83-28		84-16	83-28	84-10	84-11
13	84-22	84-23	84-30	84-16	84-29	84-28
14	85-19	85-20	86-11	85-16	86-10	86-09
17	**HOLIDAY**					
18	86-28	86-27	87-00	86-00	86-25	86-28
19	86-02		87-05	86-02	86-08	86-09
20	86-11		86-17	85-29	86-16	86-17
21	87-08	87-10	88-13	87-07	88-10	88-11
24	88-19		90-09	88-05	89-20	
25	89-09	89-10	89-28	89-04	89-24	89-23
26	89-14		90-20	89-14	90-18	90-20
27	91-23		92-19	91-18	92-19**B**	
28	94-29		95-13**H**	92-14	93-08	93-12

December 1986

Feb	Open		High	Low	Close	
3	82-12		33-09	82-12	83-07	83-05
4	83-21		84-06	83-21	83-26	83-27
5	83-27		84-02	83-05	83-07	
6	83-11		83-11	82-03	82-15	
7	81-08		82-00	81-03**L**	81-31	81-28
10	82-02		82-23	81-30	82-20	82-23
11	83-01	83-02	83-12	82-29	83-12	83-10
12	83-05		83-20	83-00	83-15	83-14
13	83-24	83-27	84-02	83-22	84-02	84-01
14	84-21		85-16	84-21	85-12	85-16
17	**HOLIDAY**					
18	86-02	86-03	86-04	85-08	86-03	86-02
19	85-09		86-12	85-09	85-16	
20	85-16		85-24	85-08	85-21	85-24
21	86-17	86-18	87-21	86-17	87-19	87-17
24	87-26		89-17	87-13	88-27	88-29
25	88-15		89-05	88-15	89-02	89-01
26	88-29		90-00	88-26	90-00	89-30
27	90-31	91-02	91-30	90-31	91-30**B**	
28	94-23		94-23**H**	92-05	92-27	92-23

March 1987

Feb	Open		High	Low	Close	
3	81-28		82-17	81-22	82-16	82-14
4	83-01		83-17	82-30	83-03	83-05
5	83-05		83-16	82-15	82-15	82-17
6	82-18		82-18	81-00	81-21	81-23
7	80-27		81-08	80-13**L**	81-05	81-08
10	81-10		81-28	81-07	81-26	81-28
11	82-09		82-17	82-04	82-14	82-16
12	82-07		82-26	82-07	82-20	
13	83-00		83-08	82-30	83-08	
14	84-08		84-22	84-02	84-22	
17	**HOLIDAY**					
18	84-26		85-13	84-13	85-11	85-12
19	84-26		85-18	84-25	84-26	
20	84-23		85-01	84-14	84-31	85-01
21	85-20		86-31	85-20	86-31	86-27
24	87-03		88-27	86-27	88-11	88-09
25	88-01	88-00	88-17	88-00	88-17	88-14
26	88-10		89-12	88-10	89-12	
27	90-09		91-12	90-08	91-12**B**	
28	94-10		94-10**H**	91-20	92-00	92-06

June 1987

Feb	Open		High	Low	Close	
3	81-01		81-27	81-00	81-27	81-25
4	82-09		83-03	82-09	82-17	82-18
5	82-20		82-25	81-29	82-00	81-29
6	81-25		81-27	80-17	81-04	81-01
7	79-28		80-16	79-28**L**	80-16	
10	80-23		81-06	80-20	81-05	81-06
11	81-22		81-25	81-16	81-18	81-25
12	81-29		82-01	81-19	81-27	81-28
13	82-11		82-17	82-07	82-17	
14	83-12		84-01	83-12	84-01	83-31
17	**HOLIDAY**					
18	84-07		84-28	83-28	84-27	84-24
19	84-05		84-30	84-05	84-08	84-06
20	84-06		84-12	83-30	84-06	84-12
21	85-09		86-09	85-09	86-09	86-07
24	86-16		88-07	86-07	87-23	87-24
25	87-18		88-00	87-15	87-31	87-30
26	87-24		88-29	87-24	88-20	88-29
27	90-00		90-29	90-00	90-29**B**	
28	93-11		93-11**H**	91-07	91-10	91-23

September 1987

Feb	Open		High	Low	Close	
3	80-22		81-08	80-22	81-08	81-07
4	81-24		82-15	81-24	82-00	82-02
5	82-08	82-09	82-09	81-10	81-13	81-12
6	81-08		81-11	80-00	80-12	80-14
7	79-16		79-31	79-14**L**	79-31	79-30
10	80-10		80-19	80-10	80-19	
11	81-03		81-05	80-29	80-31	81-04
12	81-09		81-15	80-30	81-06	81-07
13	81-25		81-29	81-18	81-28	81-29
14	82-23		83-14	82-23	83-14	83-10
17	**HOLIDAY**					
18	83-19		84-06	83-07	84-05	84-06
19	84-05		84-06	83-20	83-22	83-20
20	83-20		83-25	83-12	83-24	83-25
21	84-14		85-22	84-14	85-22	
24	85-30		87-22	85-22	87-12	87-09
25	87-00		87-16	87-00	87-16	
26	87-10		88-16	87-10	88-06	88-16
27	89-13		90-16	89-13	90-16**B**	
28	92-10		92-10**H**	90-30	91-00	91-09

December 1987

Feb	Open		High	Low	Close	
3	80-07		80-24	80-07	80-24	80-23
4	81-14		82-02	81-14	81-19	81-20
5	81-25		81-30	80-29	81-02	80-29
6	80-25		80-25	79-17	79-26	79-30
7	79-00		79-14	78-30**L**	79-14	
10	79-26		80-03	79-26	80-03	80-02
11	80-15		80-20	80-12	80-14	80-18
12	80-14		80-25	80-12	80-20	
13	81-06		81-11	80-30	81-11	
14	82-05		82-24	82-05	82-21	82-24
17	**HOLIDAY**					
18	83-03		83-21	82-21	83-19	83-21
19	83-20		83-21	83-03	83-05	83-03
20	83-07		83-08	82-27	83-03	83-08
21	84-04		85-07	84-04	85-07	85-06
24	85-08		87-06	85-06	86-23	86-28
25	87-00		87-09	86-25	87-09	87-04
26	86-30		88-05	86-30	87-25	88-05
27	90-05		90-05	89-30	90-05**B**	
28	91-26		91-26**H**	90-17	90-17	90-29

March 1988

Feb	Open		High	Low	Close	
3					30-10**N**	
4	81-00		81-09	81-00	81-00	81-09
5	81-02		81-02	80-17	80-23	80-17
6	80-12		80-12	79-01	79-14	79-16
7	78-29		79-00	78-29**L**	78-31	79-00
10	79-12		79-21	79-12	79-21	79-19
11	80-01		80-05	79-29	79-31	80-02
12					80-03**N**	
13	80-18		80-27	80-14	80-27	
14	81-26		82-08	81-26	82-06	82-08
17	**HOLIDAY**					
18	82-15		83-06	82-05	83-03	83-06
19					82-20**N**	
20	82-16		82-25	82-12	82-20	82-25
21	83-21		84-24	83-21	84-20	84-24
24	86-12		86-24	86-12	86-20	86-17
25	86-11		86-26	86-11	86-20	86-26
26	86-20		87-28	86-20	87-19	87-28
27	89-20		89-28	89-20	89-28**B**	
28	92-10		92-10**H**	90-11	90-14	90-19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1988					September 1988				
Feb	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3				79-31**N**					79-22**N**	
4				81-00**N**					80-25**N**	
5				80-07**N**					79-31**N**	
6	80-02	80-02	78-27**L**	79-04					78-26**N**	
7				78-20**N**					78-10**N**	
10				79-07**N**					78-29**N**	
11				79-20**N**		79-07	79-12	79-07**L**	79-09	79-08
12				79-20**N**					79-07**N**	
13				80-13**N**					80-01**N**	
14	81-13	81-26	81-13	81-23	81-26				81-14**N**	
17	**HOLIDAY**					**HOLIDAY**				
18	81-30	82-25	81-23	82-21	82-25	81-24	82-13	81-24	82-09	82-13
19				82-07**N**					81-27**N**	
20				82-12**N**					82-01**N**	
21	83-08	84-12	83-08	84-06	84-12	83-24	84-01	83-24	83-24	84-01
24				86-08**N**					86-01**N**	
25				86-18**N**		86-00	86-12	85-31	86-03	86-12
26	87-06	87-21	87-08	87-08	87-21				87-16**N**	
27	89-16	89-21**H**	89-16	89-21**B**		89-15	89-16**H**	89-15	89-16**B**	
28				90-11**N**					90-05**N**	

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
3	181,339	9,699	3,237	534	294	176	24	7				195,310
4	249,617	16,105	1,297	797	658	442	158	104	2			269,180
5	241,112	10,793	1,277	157	137	133	44	13	3			253,669
6	287,815	24,424	3,964	547	3,427**H**	189	155	154	23	11		320,709
7	291,357	17,656	2,429	500	603	383	242	56	1**L**			313,227
10	135,132	9,044	1,770	674	885	400	38	28	6			147,977**L**
11	221,086	14,157	2,206	628	904	688	280	28	123		1**L**	240,101
12	202,020	6,422**L**	843**L**	137**L**	114**L**	59	56	34				209,685
13	179,102	16,882	2,390	179	560	429	81	69	10			199,702
14	216,544	28,022	3,723	401	348	711	673	2**L**	5	2		250,431
17	**HOLIDAY**											
18	225,956	24,835	2,214	544	254	644	585	33	6	20**H**	5**H**	255,096
19	290,944	24,891	2,164	561	931	617	305	135				320,548
20	214,744	19,679	3,204	394	669	38**L**	9**L**	102	5			238,844
21	314,985	37,438	4,068	1,671	681	436	180	53	47	5	1	359,565
24	324,955**H**	43,861	7,084	779	593	1,280	685	246	112			379,595**H**
25	219,888	23,981	4,401	1,095	145	963	879	356	152		1	251,861
26	260,430	52,431	7,642	1,960**H**	636	1,045	604	527**H**	92	1**L**	1	325,369
27	74,662	259,327	5,942	1,729	920	1,773	1,027	408	225	20	1	346,034
28	57,889**L**	271,079**H**	8,891**H**	1,239	167	2,139**H**	1,352**H**	53	300**H**			343,109
TOTAL	4,189,577	910,726	68,746	14,526	12,926	12,545	7,377	2,408	1,112	59	10	5,220,012

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
3	216,925	79,403**L**	14,952	6,164	5,352	2,509**L**	1,494	557	140**L**	31	1**L**	327,528
4	219,491**H**	81,052	14,827	6,570	5,635	2,731	1,552	660	140	31	1	332,690
5	210,243	80,667	14,813	6,527	5,654**H**	2,762	1,584	667	140	31	1	323,089
6	211,997	82,985	14,607**L**	6,448	4,832	2,760	1,614	670	143	21	1	326,078
7	215,067	85,477	15,692	6,557	4,831	3,081	1,451**L**	622	144	21	1	332,944**H**
10	205,221	85,722	16,616	7,864**H**	4,558	3,793	1,452	595	144	21	1	325,987
11	203,816	86,638	15,471	7,745	4,798	3,855	1,701	567	233	21	2	324,847
12	202,977	85,827	15,630	7,758	4,757	3,839	1,695	539	233	21	2	323,278
13	197,078	90,002	16,692	7,586	4,691	3,924	1,619	483	233	21	2	322,331
14	188,089	92,689	17,977	7,261	4,506	3,382	2,240	483	233	19	2	316,881
17	**HOLIDAY**											
18	184,681	95,367	18,006	7,139	4,450	3,034	2,652	458**L**	236	19	7**H**	316,049
19	184,001	94,112	17,772	6,895	4,181	2,877	2,651	521	236	19	7	313,272
20	181,881	98,169	18,224	6,683	3,754	2,870	2,644	619	238	19	7	315,108
21	187,133	103,633	17,933	5,287	3,722	2,722	2,689	598	237	19	7	323,980
24	158,621	112,593	18,253	5,047	3,733	3,426	2,529	585	327	19	7	305,140
25	149,464	118,316	18,919	4,622	3,683	3,357	2,064	650	349	19	7	301,450
26	130,090	128,509	18,927	5,204	3,527	3,874	2,508	971	407	18**L**	7	294,042**L**
27	102,852	160,240	19,332	4,464**L**	3,649	4,889	2,950	1,091	607	35**H**	7	300,116
28	84,518**L**	176,875**H**	19,922**H**	4,603	3,458**L**	6,356**H**	4,217**H**	1,110**H**	847**H**	35	7	301,948

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1986						June 1986						September 1986					
Mar	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	94-23	94-25	96-07	94-12	96-04	96-02	94-00	93-28	95-16	93-15	95-11	95-08	93-10		94-23	92-27	94-20	94-21
4	97-08	97-12	97-22	96-05	96-09	96-05	96-08	96-13	97-04	95-17	95-17	95-22	95-23	95-21	96-16	94-30	94-30	95-00
5	95-14	95-19	96-04	93-22	94-07	94-03	95-00	94-29	95-14	93-20	93-20	93-20**A**	94-10	94-08	94-24	93-00	93-00**A**	
6	96-08	96-10	96-13	94-01	94-09	94-03	95-17	95-10	95-28	93-12	93-22	93-17	94-23	94-25	95-10	92-28	93-02	92-29
7	94-10	94-09	95-02	93-00**L**	94-30	94-28	93-23	93-19	94-19	92-06**L**	94-11	94-13	93-02		93-25	91-20**L**	93-22	93-19
10	95-16	95-12	97-03	95-10	96-26	96-29	94-30	94-26	96-20	94-25	96-09	96-12	94-03		95-30	94-02	95-20	95-21
11	97-12	97-10	98-03	97-06	97-13	97-11	96-27	96-24	97-18	96-20	96-28	96-25	96-02	96-03	96-29	96-01	96-08	96-06
12	98-05	98-02	98-05	96-27	97-18	97-16	97-20	97-16	97-20	96-06	97-02	97-00	96-28		96-29	95-18	96-14	96-12
13	96-23	96-20	97-01	95-23	96-28	97-01	96-06	96-03	96-16	95-06	96-12	96-16	95-17		95-25	94-17	95-23	95-25
14	97-24	97-26	98-12**H**	96-26	97-16	97-12	97-06	97-09	97-27	96-06	96-29	96-24	96-21	96-18	97-05	95-25	96-06	96-01
17	97-26	97-25	98-01	96-21	97-02	97-01	97-06	97-11	97-16	96-03	96-14	96-15	96-20	96-22	96-25	95-13	95-24	95-25
18	96-09	96-07	97-18	95-24	96-12	96-14	95-18	95-20	97-00	95-05	95-24	95-26	94-27	94-28	96-07	94-17	95-02	95-01
19	96-08	96-02	97-00	96-00	96-27	96-25	95-20	95-14	96-14	95-12	96-08	96-06	95-00		95-23	94-23	95-19	95-17
20							96-14	96-16	96-31	96-09	96-20	96-22	95-23	95-24	96-07	95-19	95-28	95-30
21							96-31	97-03	97-11	96-05	96-11	96-07	96-07	96-12	96-20	95-14	95-20	95-17
24							96-24	96-27	97-21	96-21	97-14	97-16	96-03	96-01	96-28	95-31	96-20	96-22
25							97-19	97-17	97-31	97-04	97-11	97-14	96-25		97-07	96-12	96-20	96-21
26							97-22	97-19	98-16	97-19	98-14	98-16	96-27	96-28	97-24	96-27	97-22	97-24
27							99-13	99-16	100-15	99-13	100-15	100-14	98-22	98-20	99-22	98-20	99-22**B**	
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31							100-17	100-12	102-12**H**	100-10	102-09	102-11	99-29		101-21**H**	99-21	101-21	101-19

	December 1986						March 1987						June 1987					
Mar	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	92-24		94-03	92-10	94-02	94-03	91-29		93-22	91-29	93-13	93-19	91-15		93-04	91-15	92-31	93-04
4	95-09	95-10	95-29	94-15	94-28	94-15	94-30	94-31	95-09	93-29	93-29	93-31	94-18		94-26	93-16	93-18	93-16
5	93-24		94-08	92-15	92-15**A**		93-04		93-20	91-31	91-31**A**		92-24		93-05	91-16	91-16**A**	
6	94-10		94-19	92-10	92-13	92-12	94-05		94-05	91-28	91-29	91-28	93-21		93-21	91-12	91-12	
7	92-17		93-01	91-00**L**	93-01	92-29	91-26		92-12	90-30**L**	92-12	92-09	91-10		91-30	90-06**L**	91-30	91-23
10	93-10		95-10	93-10	95-00	95-02	93-24		94-21	93-24	94-16		92-15		94-03	92-15	93-30	94-00
11	95-18	95-17	96-09	95-15	95-20	95-19	95-05		95-18	94-30	95-06	95-01	94-24		95-04	94-12	94-22	94-17
12	96-10		96-10	95-00	95-25		95-20		95-23	94-11	95-05	95-08	95-07		95-07	94-03	94-20	94-24
13	95-00		95-07	93-29	95-07	95-04	94-05		94-18	93-15	94-16	94-18	93-11		94-01	92-31	93-18	94-01
14	96-00	96-01	96-14	94-31	95-17	95-16	95-04		95-27	94-17	94-21	94-29	95-00		95-10	94-00	94-04	94-12
17	95-26		96-04	94-21	95-03		94-12		94-20	94-07	94-10	94-15	94-10		94-10	93-20	93-25	93-29
18	94-04		95-17	93-26	94-12		93-15		94-26	93-06	93-21	93-24	92-25		94-04	92-20	92-31	93-05
19	94-08		95-00	94-08	94-28	94-27	93-17		94-10	93-17	93-31	94-06	92-30		93-20	92-30	93-13	93-19
20	95-03		95-17	94-30	95-05	95-07	94-24		94-24	94-13	94-20	94-18	94-00		94-04	93-28	93-28	93-30
21	95-17		95-28	94-25	94-27	94-26	94-30		95-05	94-04	94-04	94-05	94-00		94-18	93-17	93-18	93-17
24	95-15		96-05	95-08	96-01	95-31	94-27		95-12	94-21	95-10		94-15		94-22	94-10	94-20	94-22
25	95-31		96-13	95-22	95-30	95-29	95-12		95-22	95-03	95-08		94-24		95-06	94-15	94-22	94-20
26	96-05		97-01	96-05	97-01	97-00	95-17		96-11	95-17	96-11		95-00		95-24	95-00	95-22	95-24
27	98-00	97-31	99-00	97-31	99-00**B**		97-21		98-11	97-21	98-11**B**		97-04		97-24	97-02	97-24**B**	
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31	99-10		101-01**H**	99-05	101-00		99-11		100-14**H**	99-11	100-13	100-14	98-08		99-29**H**	98-08	99-26	99-29

	September 1987						December 1987						March 1988					
Mar	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	92-09		92-22	92-09	92-16	92-22	92-09		92-09	91-30	92-03	92-09	90-15		91-29	90-08	91-25	91-29
4	94-06		94-17	93-03	93-05	93-03	93-19		93-31	92-20	92-20	92-22	93-14		93-14	92-10	92-15	92-10
5	92-21		92-21	91-03	91-03**A**		91-26		92-08	90-22	90-22**A**		90-20		90-20	90-10	90-10**A**	
6	93-08		93-08	90-29	90-31	90-29	92-22		92-22	90-15	90-18	90-15	90-10		90-27	90-02	90-06	90-02
7	90-25		91-07	90-25**L**	91-03	91-07	89-15		90-24	89-15**L**	90-21	90-24	89-24		90-09	89-24**L**	90-08	90-09
10	92-08		93-19	92-08	93-14	93-17	92-03		93-04	92-03	92-31	93-03	91-09		92-22	91-09	92-16	92-22
11	94-15		94-20	93-31	94-07	94-02	94-05		94-06	93-16	93-21	93-20	93-04		93-08	93-04	93-08	93-07
12	94-05		94-17	93-20	94-03	94-09	93-11		93-30	93-11	93-21	93-27	93-17		93-17	93-08	93-08	93-14
13	92-27		93-17	92-15	93-00	93-17	92-09		93-02	92-06	92-18	93-02	91-26		92-20	91-26	92-05	92-20
14	94-08		94-20	93-16	93-20	93-28					93-13**N**						92-31**N**	
17	93-09		93-12	93-09	93-10	93-12	94-01		94-01	92-20	92-20	92-29	92-26		92-26	92-11	92-13	92-15
18	92-10		93-17	92-10	92-14	92-20	91-26		93-02	91-26	91-31	92-04	91-23		92-20	91-17	91-17	91-21
19	92-28		93-03	92-26	92-26	93-01	91-27		92-19	91-27	92-10	92-17	91-26		92-07	91-26	91-28	92-02
20	93-16		93-18	93-10	93-10	93-12	92-31		93-04	92-26	92-26	92-27	92-20		92-20	92-11	92-11	92-12
21	93-23		94-00	92-31	93-00	92-31	93-07		93-15	92-15	92-17	92-15	93-00		93-01	92-00	92-02	92-00
24	93-30		94-04	93-24	94-01	94-04	93-14		93-19	93-08	93-17	93-19	93-00		93-04	92-25	93-00	93-04
25	94-00		94-16	93-26	94-02		93-23		93-23	93-16	93-19	93-18					93-03**N**	
26	94-18		95-07	94-13	95-04	95-07	94-00		94-23	93-30	94-20	94-23	93-31		94-08	93-26	94-05	94-08
27	96-16		97-07	96-16	97-07**B**		96-00		96-23	96-00	96-23**B**		96-07		96-08	96-07	96-08**B**	
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31	98-08		99-13**H**	98-08	99-09	99-13	97-01		98-30**H**	97-01	98-25	98-30	97-27		98-16**H**	97-27	98-10	93-16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1988					September 1988					December 1988				
Mar	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
3				91-19N					91-10N						
4				92-00N		93-02	93-02H	91-23	91-25	91-23					
5				90-00A					89-23A						
6	90-10	90-16	89-22	89-28	89-22	90-00	90-07	89-11L	89-19	89-11					
7	89-11	89-28	89-11L	89-28					89-16N						
10				92-10N					91-31N						
11	92-28	92-28	92-27	92-28	92-27				92-16N						
12				93-02N					92-23N						
13				92-07N		91-02	91-27	91-02	91-13	91-27					
14				92-18N					92-06N						
17				92-02N					91-22N						
18				91-07N		91-04	91-27	90-24	90-24	90-26					
19				91-20N					91-07N						
20				91-30N					91-17N		91-07	91-12	91-05L	91-05	
21				91-18N					91-05N					90-25N	
24				92-22N					92-09N		91-24	91-30H	91-18	91-18	91-30
25				92-21N					92-08N					91-28N	
26	93-21	93-27H	93-12	93-23	93-27				93-15N					93-04N	
27				95-27B					95-15B					95-04B	
28	HOLIDAY					HOLIDAY					HOLIDAY				
31				98-03N					97-24N					97-14N	

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
3	29,890	237,130	2,489	948	64	396	3	80	22				271,022
4	28,564	241,405	2,965	1,083	284	1,246	1,089	236	53		1L		276,926
5	33,511H	240,457	5,469	1,251	360	238	31	107	18				281,442
6	27,585	271,569H	7,596	950	115	263	521	349H	26	2L	1		308,977H
7	9,295	190,518	2,888	1,079	195	2,155H	299	123	54	2			206,608
10	16,354	243,358	2,642	690	39L	368	425	208	112				264,196
11	11,540	240,313	3,795	466	283	199	183	71	1L	2			256,853
12	8,489	228,965	2,314	1,159	411	728	172	220	10				242,468
13	11,701	209,010	2,068	560	39	148	51	28	100		1		223,706
14	13,738	217,143	1,554L	223L	240	143	7						233,048
17	6,841	172,866	5,312	1,182	129	188	10	5	25				186,558
18	6,885	249,402	2,752	1,156	145	233	26	1L	3		2H		260,605
19	4,599L	184,118	3,642	1,436	167	212	279	6	1				194,460
20		163,765	3,756	1,357	1,171	444	2L	255	2			2L	170,754
21		167,049	5,414	2,613H	2,886H	1,152	31	8	8				179,161
24		159,777L	4,586	562	829	81	39	69	120H			5H	166,068L
25		179,442	2,013	1,714	141	100	55	15					183,480
26		182,356	4,462	340	95	75L	33	16	30	25H			187,432
27		162,022	4,884	618	598	1,550	1,128H	55	4				170,859
28	HOLIDAY												
31		169,134	8,735H	1,514	217	375	105	51	15				180,146
TOTAL	208,992	4,109,799	79,336	20,901	8,40	10,294	4,489	1,903	604	31	5	7	4,444,769

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
3	69,816H	179,364L	19,548	4,141	3,483	6,686H	4,214H	1,176	866	35	7L		289,336
4	57,357	187,295	19,082	4,110	3,370	5,982	3,471	1,328	867	35	7		282,904
5	50,050	193,812	18,804	4,386	3,027	5,954	3,471	1,278	849	35	7		281,673
6	42,061	214,481	15,397	4,286	3,075	5,893	3,437	1,353	847	34	7		290,871H
7	38,851	198,332	15,755	4,442	2,973	4,916	3,375	1,345	844	32L	7		270,872
10	33,953	218,177	15,375L	4,369	2,985	5,055	3,490	1,346	894	32	7		285,683
11	30,709	211,926	16,148	4,517	2,925	4,888	3,348	1,307	894	32	7		276,701
12	27,812	211,965	15,706	4,818	2,799	4,941	3,221	1,418	904H	32	7		273,623
13	24,531	206,078	15,787	4,520	2,792	4,860	3,186	1,416	854	32	8H		264,064
14	21,280	207,249	15,842	4,561	2,774	4,826	3,185	1,416	854	32	8		262,027
17	18,720	210,052	18,546	4,042	2,740	4,872	3,193	1,417	829	32	8		264,451
18	10,454	220,252H	19,169	3,830L	2,738L	4,852	3,193	1,418	828L	32	8		266,774
19	7,922	210,814	18,548	4,339	2,755	4,838	3,199	1,424H	829	32	8		254,708
20	7,835	211,763	17,815	4,762	3,565	4,503	3,197	1,240	829	32	8		255,549
21	7,831L	211,290	17,569	4,404	4,702	3,411	3,166L	1,232	832	32	8		254,477
24	7,831	211,075	18,837	4,248	5,347	3,383	3,171	1,168L	828	32	8	5H	255,933
25	7,831	206,669	19,064	4,853	5,385	3,381L	3,180	1,168	828	32	8	5	252,404
26	7,831	206,198	19,516	4,805	5,386	3,442	3,177	1,174	858	53H	8	5	252,453
27		200,835	19,774	5,008	5,488H	3,564	4,127	1,189	862	53	8	5	240,913L
28	HOLIDAY												
31		200,656	23,281H	5,603H	5,309	3,623	4,126	1,175	864	53	8	5	244,703

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Apr	Open		High	Low	Close	
1	103-00	103-03	104-17	101-20	101-28	101-20
2	100-27	101-06	102-09	99-31	102-01	102-06
3	102-16	102-12	102-26	101-08	101-13	101-08
4	101-11	101-15	102-01	100-03	100-13	100-06
7	99-24	99-21	100-25	99-04	99-29	100-00
8	101-07	101-04	101-31	101-04	101-31**B**	
9	103-16	103-20	104-00	102-14	103-02	103-05
10	102-27	102-24	103-28	102-17	103-09	103-06
11	103-31	103-27	103-31	102-07	102-11	102-14
14	102-29	102-25	103-24	102-25	103-21	103-24
15	103-25	103-21	103-28	102-20	102-25	102-28
16	104-11	104-14	104-27	104-02	104-27**B**	
17	105-04	104-27	105-15**H**	104-04	104-24	104-26
18	104-28	104-24	104-28	103-26	103-30	103-26
21	103-11	103-14	104-12	103-06	103-27	103-30
22	104-10	104-06	104-13	101-29	101-29	101-29**A**
23	100-15	100-08	101-10	99-15	100-05	100-07
24	100-13	100-09	100-14	98-12	98-26	98-12
25	99-09	99-06	99-20	97-29**L**	98-06	98-10
28	98-15	98-17	99-25	98-15	99-17	99-25
29	100-06	100-02	100-27	99-28	100-23	100-26
30	100-10	100-12	101-06	100-04	100-25	100-23

September 1986

Apr	Open		High	Low	Close	
1	102-16	102-15	103-30	101-00	101-07	101-04
2	100-04	100-05	101-19	99-09	101-15	101-17
3	101-29	101-27	102-07	100-23	100-26	100-23
4	100-28		101-13	99-14	99-24	99-18
7	99-02	98-29	100-01	98-14	99-06	99-09
8	100-15	100-16	101-07	100-15	101-07	101-07**B**
9	102-27	102-30	103-11	101-24	102-12	102-13
10	102-04	102-00	103-05	101-25	102-18	102-15
11	103-06		103-06	101-15	101-19	101-21
14	102-03	102-01	103-00	102-00	102-29	103-00
15	102-31	103-02	103-04	101-29	102-04	102-00
16	103-16	103-15	104-01	103-11	104-01**B**	
17	104-12	104-10	104-20**H**	103-11	103-28	103-30
18	103-30	103-29	104-00	102-31	103-01	102-31
21	102-16	102-14	103-15	102-09	103-01	103-04
22	103-14		103-19	101-03	101-03**A**	
23	99-16	99-15	100-15	98-21	99-11	99-13
24	99-16	99-19	99-19	97-21	97-29	97-21
25	98-10	98-05	98-25	97-03**L**	97-12	97-15
28	97-25	97-24	98-30	97-21	98-26	98-30
29	99-14	99-12	100-02	99-04	100-01	99-30
30	99-17	99-20	100-14	99-13	100-01	99-31

December 1986

Apr	Open		High	Low	Close	
1	101-22		103-10	100-14	100-15	100-18
2	99-24	99-26	101-00	98-20	101-00	100-29
3	101-14	101-13	101-21	100-03	100-05	100-03
4	100-06		100-21	98-24	98-29	98-31
7	98-10		99-10	97-25	98-14	98-16
8	99-23		100-16	99-23	100-16**B**	
9	102-06	102-05	102-24	101-03	101-22	
10	101-07		102-16	101-07	101-27	101-25
11	102-14		102-14	100-24	100-24	100-27
14	101-07	101-08	102-06	101-07	102-06	102-04
15	101-31		102-07	101-04	101-07	
16	102-24		103-07	102-18	103-07**B**	
17	103-16	103-17	103-25**H**	102-16	103-02	103-01
18	103-01		103-02	102-04	102-07	102-04
21	101-22		102-20	101-16	102-08	102-09
22	102-21		102-24	100-09	100-09**A**	
23	98-27	98-25	99-21	97-29	98-17	98-19
24	98-25		98-25	96-28	97-00	96-28
25	97-20		97-30	96-11**L**	96-20	96-19
28	97-06		98-03	96-29	98-01	98-03
29	98-17	98-18	99-09	98-11	99-09	99-07
30	99-02		99-18	98-20	99-07	99-06

March 1987

Apr	Open		High	Low	Close	
1	101-22		102-21	99-29	100-00	99-29
2	98-25		100-13	98-01	100-10	100-11
3	100-21		101-00	99-19	99-20	99-19
4	99-21		100-00	98-06	98-10	
7	97-12		98-18	97-03	97-26	
8	99-08		99-26	99-08	99-26**B**	
9	102-00		102-00	100-15	100-31	
10	101-18		101-21	101-01	101-01	101-04
11	101-22		101-22	100-03	100-05	100-03
14	100-19		101-13	100-18	101-13	101-11
15	101-01		101-09	100-14	100-16	100-14
16	102-00		102-14	102-00	102-14**B**	
17	102-22		102-30**H**	101-25	102-08	102-06
18	102-05		102-06	101-10	101-10	
21	101-04		101-24	101-04	101-14	101-16
22	102-02		102-02	99-16	99-16**A**	
23	97-15		98-25	97-00	97-25	97-28
24	97-25		97-25	96-03	96-13	96-03
25	96-23		96-29	95-19**L**	95-20	95-26
28	96-20		97-13	96-07	97-13	97-09
29	98-00		98-14	97-20	98-13	98-14
30	98-14		98-24	97-28	98-12	98-13

June 1987

Apr	Open		High	Low	Close	
1	101-02		102-05**H**	99-11	99-13	99-11
2	98-06		99-27	97-20	99-23	99-27
3	100-11		100-11	99-02	99-14	99-02
4	99-11		99-15	97-22	97-26	97-22
7	96-22		97-27	96-19	96-31	97-05
8	98-11		99-05	98-11	99-05**B**	
9	101-00		101-10	99-27	100-10	
10	100-02		101-01	100-02	100-12	100-15
11	100-27		100-31	99-13	99-15	99-13
14	100-17		100-20	99-31	100-18	100-20
15	100-18		100-25	99-24	100-04	99-24
16	101-00		101-24	101-00	101-24**B**	
17	101-28		101-29	101-02	101-08	101-14
18	101-05		101-08	100-19	100-21	100-19
21	99-30		101-00	99-30	100-26	
22	100-28		100-28	98-26	98-26**A**	
23	97-02		98-04	96-26	97-06	97-03
24	97-00		97-00	95-11	95-22	95-11
25	95-11		96-07	94-26**L**	94-30	95-03
28	96-02		96-17	95-14	96-05	96-17
29	97-10		97-23	96-29	97-17	97-23
30	97-20		97-30	97-05	97-21	97-22

September 1987

Apr	Open		High	Low	Close	
1	100-26		101-22**H**	98-26	99-03	98-26
2	97-13		99-12	97-00	98-29	99-12
3	99-27		99-27	98-18	98-31	98-18
4	97-30		96-31	97-01	97-10	97-03
7	96-14		97-05	95-31	96-14	96-17
8	98-05		98-17	98-01	98-17**B**	
9	100-26		100-26	99-08	99-22	
10	99-14		100-10	99-14	99-26	99-27
11	100-12		100-12	98-24	99-00	98-24
14	99-28		99-31	99-04	99-28	99-31
15	99-31		99-31	99-03	99-07	99-04
16	100-12		101-04	100-12	101-04**B**	
17	100-20		101-05	100-14	100-14	100-25
18	100-18		100-18	99-31	100-02	99-31
21	99-27		100-10	99-27	100-07	100-06
22	100-21		100-21	98-06	98-06**A**	
23	95-23		97-09	95-23	96-18	96-16
24	95-06		95-20	94-22	95-03	94-22
25	94-30		95-19	94-06**L**	94-10	94-15
28	95-14		95-28	94-27	95-11	95-28
29	96-20		97-02	96-02	96-28	97-02
30	97-00		97-06	96-18	97-00	97-01

December 1987

Apr	Open		High	Low	Close	
1	100-00		101-10**H**	98-10	98-20	98-10
2	97-07		98-30	96-18	98-13	98-30
3	98-15		98-26	98-04	98-17	98-04
4	98-04		98-04	96-18	96-28	96-18
7	95-26		96-17	95-14	95-29	95-31
8	97-24		97-31	97-15	97-31**B**	
9	100-10		100-10	98-20	99-04	99-03
10	98-27		99-22	98-27	99-07	99-08
11	99-20		99-22	98-05	98-12	98-05
14	99-08		99-11	98-23	99-09	99-11
15	99-11		99-11	98-19	98-28	98-19
16	100-00		100-19	99-27	100-19**B**	
17	100-15		100-20	99-29	99-29	100-07
18	99-29		100-00	99-14	99-17	99-14
21	99-00		99-25	99-00	99-22	99-21
22	100-03		100-03	97-21	97-21**A**	
23	95-10		96-30	95-10	96-02	96-00
24	95-00		95-04	94-03	94-19	94-03
25	95-07	95-08	95-08	93-21**L**	93-21	93-29
28	94-27		95-09	94-09	94-25	95-09
29	96-06		96-15	95-22	96-09	96-15
30	96-13		96-20	95-31	96-13	96-14

March 1988

Apr	Open		High	Low	Close	
1	99-25		100-26**H**	97-27	98-06	97-27
2	96-28		98-17	96-07	97-30	98-17
3	97-24		97-24	97-23	97-24	97-23
4	97-01		98-01	96-00	96-05	96-02
7	96-00		96-00	95-13	95-13	95-14
8	97-02		97-14	97-02	97-14**B**	
9	99-04		99-04	98-00	98-19	98-17
10	98-26		98-26	98-21	98-21	98-22
11	99-12		99-12	97-19	97-26	97-19
14	98-21		98-24	98-21	98-23	98-24
15					98-04**N**	
16	99-15		100-04	99-15	100-04**B**	
17	99-24		100-05	99-14	99-16	99-24
18	99-14		99-17	98-26	98-26	98-31
21	99-18		99-19	99-06	99-07	99-06
22	99-09		99-09	97-06	97-06**A**	
23	95-08		96-09	95-08	95-23	95-18
24	94-20		94-22	93-19	94-05	93-19
25	94-13		94-13	93-05**L**	93-05	93-13
28	94-07		94-24	93-25	94-09	94-24
29					95-30**N**	
30	95-18		96-02	95-14	95-26	95-29

June 1988

Apr	Open		High	Low	Close	
1	99-03		99-03	97-13	97-20	97-13
2					98-05**N**	
3	98-21		98-21	97-11	97-24	97-11
4					95-19**N**	
7					94-30**N**	
8					96-30**B**	
9	98-00		98-08	97-19	98-03	98-00
10	97-28		98-18	97-28	98-04	98-05
11	97-10		97-24	97-03	97-09	97-03
14					98-07**N**	
15					97-23**N**	
16	99-23		99-23**H**	99-07	99-23**B**	
17					99-11**N**	
18	98-20		98-20	98-13	98-13	98-19
21	98-20		99-05	98-20	98-27	98-26
22	98-30		98-30	96-26	96-26**A**	
23	94-26		95-29	94-26	95-14	95-06
24					93-05**N**	
25					92-31**N**	
28	93-26		94-09	93-26**L**	94-09	
29					95-15**N**	
30	95-15		95-19	94-31	95-13	95-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1988					December 1988				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1				97-00**N**					96-20**N**	
2				97-26**N**					97-16**N**	
3	98-10	98-10	97-00	97-13	97-00	98-00	98-00	96-22	97-03	96-22
4				95-05**N**					94-24**N**	
7				94-15**N**		94-00	94-21	93-24**L**	94-03	94-01
8				96-15**B**		95-24	96-01	95-24	96-01**B**	
9				97-17**N**					97-03**N**	
10				97-22**N**					97-08**N**	
11				96-20**N**					96-06**N**	
14				97-24**N**					97-10**N**	
15				97-12**N**		97-00	97-17	97-00	97-17	97-03
16	99-12	99-12**H**	99-12	99-12**B**		99-02	99-03**H**	99-02	99-03**B**	
17				99-00**N**					98-23**N**	
18				98-09**N**		98-01	98-06	97-18	97-18	98-01
21				98-16**N**					98-08**N**	
22				96-16**A**					96-08**A**	
23	94-16	95-19	94-16	95-05	94-28				94-20**N**	
24				92-25**N**					92-15**N**	
25	92-31	92-31	92-11**L**	92-11	92-19				92-09**N**	
28				93-28**N**					93-17**N**	
29				95-02**N**					94-23**N**	
30				95-01**N**					94-22**N**	

Volume of sales Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	280,999	5,551	1,752	509	1,276**H**	1,440**H**	642	133	50			292,352
2	244,867	6,609	1,183	63	148	30	30	16				252,946
3	197,798	5,412	577	122	43	12**L**	6	6		5	5	203,986
4	219,597	5,336	607	350	346	60	21	5				226,322
7	204,485	4,681	1,039	391	166	122	92	70			20	211,066
8	144,399**L**	3,692	692	211	307	13	142	155			11	149,622**L**
9	291,076	5,037	1,389	122	141	177	62	89	12			298,105
10	222,230	3,233	359	2**L**	129	132	200	4	160**H**			226,449
11	217,620	9,428	1,194	1,480**H**	706	653	277	390**H**	125			231,873
14	183,076	4,066	1,517	680	937	329	290	10				190,905
15	272,104	4,678	539	796	274	109	260				88**H**	278,848
16	163,139	6,337	739	429	249	129	167	26	25	2	2**L**	171,244
17	300,200**H**	13,143**H**	812	234	83	180	206	125				314,983**H**
18	151,216	5,136	531	334	10**L**	17	4**L**	22	22		30	157,322
21	189,893	6,547	835	26	120	58	189	10	31			197,709
22	251,736	7,927	343**L**	596	41	67	31	58	21			260,820
23	283,550	11,724	2,539**H**	64	74	129	68	157	100	100**H**		298,505
24	289,932	8,143	1,517	492	957	169	694**H**	13				301,917
25	219,751	7,094	547	200	17	22	34	2**L**		1**L**		227,668
28	174,375	5,604	577	152	781	54	415	107	102			182,167
29	227,319	8,443	1,017	425	608	346	172					238,330
30	196,206	3,199**L**	478	448	619	518	381	68	2**L**			201,919
TOTAL	4,925,568	141,020	20,783	8,126	8,032	4,766	4,383	1,466	650	108	156	5,115,058

Open contracts Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	206,335	23,687**L**	6,327	5,321	3,858	3,200	1,364	874	83	8**L**	5**L**	251,062
2	209,476**H**	24,948	6,797**H**	5,300	3,802	3,206	1,363	874	83	8	5	255,862
3	203,443	25,627	6,696	5,407	3,782	3,201	1,363	874	83	8	5	250,489
4	199,843	26,064	6,734	5,550	3,565	3,195	1,356	872	83	8	5	247,275
7	198,035	27,587	6,764	5,762	3,557	3,195	1,422	938	83	8	25	247,376
8	201,741	28,461	6,616	5,883	3,490	3,205	1,442	878	83	8	26	251,833
9	207,233	28,372	6,265	5,890**H**	3,443	3,218	1,449	818**L**	82**L**	8	26	256,804
10	200,888	28,082	6,273	5,888	3,462	3,234	1,424	822	242	8	26	250,349
11	202,583	28,345	6,338	5,786	3,895**H**	3,210	1,410	994	342	8	26	252,937
14	203,671	28,180	6,152	5,678	3,501	2,946	1,408	994	342	8	26	252,906
15	202,208	28,424	6,259	5,037	3,491	2,944	1,463	994	342	8	109	251,279
16	202,566	28,303	6,307	5,009	3,603	3,047	1,564	1,010	329	10	111**H**	251,859
17	205,928	33,463	6,321	5,005	3,604	3,130	1,476	1,032	329	10	111	260,409
18	201,599	36,038	6,516	4,980	3,614	3,113	1,476	1,014	329	10	91	258,780
21	201,453	38,455	6,354	4,975	3,543	3,066	1,478	1,014	349	10	91	260,788
22	209,424	39,951	6,290	4,467	3,551	3,071	1,471	1,022	344	10	91	269,692**H**
23	203,716	39,504	6,317	4,470	3,538	3,039	1,456	1,011	444	110	91	263,696
24	203,850	40,199	5,860	4,290	3,202	3,072	1,772**H**	1,016	444	110	91	263,906
25	198,641	39,403	5,627	4,143	3,202	3,067	1,768	1,015	444	111**H**	91	257,512
28	188,252	40,448	5,851	4,155	3,366	3,022	1,486	1,116	544	111	91	248,442
29	183,176	41,560**H**	5,618	4,166	3,418	3,245**H**	1,449	1,116	544	111	91	244,494
30	180,003**L**	41,553	5,371**L**	4,056**L**	3,047**L**	2,812**L**	1,336**L**	1,126**H**	546**H**	111	91	240,052**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and ~~close~~ In points and 32nds of a point

June 1986

May	Open		High	Low	Close	
1	100-22	100-18	100-29	99-18	99-27	99-30
2	99-15	99-13	99-16	98-22	98-28	98-30
5	98-31	99-01	100-29	98-21	100-29	100-29**B**
6	100-20	100-18	101-11**H**	100-07	100-21	100-12
7	99-28	99-23	100-11	99-13	100-02	100-07
8	100-27	100-24	101-03	100-09	100-25	100-18
9	99-14	99-10	99-27	98-21	99-07	99-03
12	97-15	97-05	97-30	97-05	97-07	97-05**A**
13	96-00	96-06	98-07	96-00	97-27	98-00
14	98-18	98-13	98-28	97-12	97-29	97-26
15	97-16	97-19	98-04	95-14	95-30	95-23
16	95-00	95-14	95-30	94-23	94-28	95-00
19	95-12	95-17	96-00	94-25	94-26	94-29
20	94-00	93-29	96-10	93-19**L**	96-09	96-04
21	96-23	96-20	97-00	95-18	95-30	95-28
22	96-08	96-11	96-24	95-21	95-31	96-04
23	95-26	95-29	96-30	95-26	96-29	96-26
26	**HOLIDAY**					
27	97-13	97-15	98-05	97-07	97-29	98-05
28	97-31	98-02	98-07	97-08	97-14	97-17
29	96-30	96-23	97-02	95-15	95-15	95-15**A**
30	94-17	94-22	95-14	93-23	93-30	93-26

September 1986

May	Open		High	Low	Close	
1	99-25	99-29	100-04	98-26	99-02	99-04
2	98-18	98-21	98-21	97-29	98-04	98-03
5	98-10	98-08	100-03	97-29	100-03	100-03**B**
6	99-25	99-27	100-18**H**	99-16	99-28	99-20
7	99-05	99-00	99-19	98-22	99-11	99-13
8	100-00	100-01	100-10	99-17	100-00	99-27
9	98-23	98-18	99-02	97-29	98-14	98-10
12	96-30	96-12	97-04	96-12	96-12	96-13
13	95-06	95-02	97-16	95-02	97-04	97-08
14	97-20	97-23	98-05	96-20	97-05	97-01
15	96-26	96-22	97-13	94-22	95-07	95-01
16	94-15	94-28	95-06	94-00	94-07	94-04
19	94-20	94-25	95-08	94-00	94-02	94-05
20	93-01	93-08	95-20	92-26**L**	95-18	95-14
21	95-28	95-30	96-09	94-28	95-07	95-04
22	95-18	95-19	96-02	95-00	95-09	95-13
23	95-03	95-08	96-09	95-03	96-07	96-08
26	**HOLIDAY**					
27	96-24	96-27	97-20	96-18	97-08	97-20
28	97-15	97-10	97-19	96-19	96-25	96-28
29	96-02	96-10	96-13	94-27	94-27	94-27**A**
30	93-30	93-27	94-21	92-28	93-05	93-02

December 1986

May	Open		High	Low	Close	
1	99-01		99-09	98-00	98-08	
2	97-26		97-26	97-04	97-08	
5	97-11		99-08	97-02	99-08	99-08**B**
6	99-00		99-24**H**	98-24	98-30	98-27
7	98-06		98-24	97-29	98-15	98-19
8	99-05		99-15	98-25	99-04	99-00
9	97-29		98-07	97-05	97-18	
12	95-28		96-10	95-18	95-18**A**	
13	94-10	94-13	96-20	94-10	96-11	96-12
14	96-29		97-09	95-26	96-11	96-08
15	96-00		96-18	93-30	94-09	94-05
16	93-18	93-20	94-10	93-07	93-13	93-12
19	93-26	93-27	94-14	93-05	93-05	93-09
20	92-08	92-09	94-25	91-31**L**	94-25	94-22
21	95-07		95-15	94-07	94-15	94-12
22	94-25		95-07	94-05	94-17	94-19
23	94-12	94-14	95-15	94-12	95-13	95-15
26	**HOLIDAY**					
27	95-31		96-20	95-25	96-16	96-20
28	96-19	96-17	96-25	95-30	96-02	96-04
29	95-11	95-13	95-19	94-03	94-03**A**	
30	93-06	93-08	93-28	92-06	92-11	92-09

March 1987

May	Open		High	Low	Close	
1	98-07		98-07	97-13	97-15	97-14
2	96-22		96-24	96-11	96-14	96-15
5	96-19		98-15	96-19	98-15	98-15**B**
6	98-07		98-28**H**	98-01	98-06	98-02
7	97-10		97-29	97-04	97-24	97-25
8	98-09		98-13	98-09	98-09	98-10
9	97-01		97-14	96-10	96-25	
12	95-00		95-12	94-25	94-25**A**	
13	93-22	93-23	95-26	93-22	95-19	
14	96-00		96-15	95-03	95-15	95-14
15	95-13		95-13	93-04	93-13	93-14
16	93-06		93-14	92-14	92-20	
19	93-05		93-20	92-14	92-15	92-16
20	91-16	91-17	93-30	91-12	93-26	93-30
21	94-17		94-20	93-16	93-18	93-20
22	94-01		94-11	93-16	93-25	93-26
23	94-02		94-20	94-02	94-18	94-20
26	**HOLIDAY**					
27	95-10		95-25	95-00	95-22	95-25
28	95-16		95-31	95-05	95-07	95-10
29	94-10		94-16	93-10	93-10**A**	
30	92-10		92-30	91-10**L**	91-16	91-18

June 1987

May	Open		High	Low	Close	
1	97-15		97-24	96-22	96-30	96-23
2	96-14		96-14	95-20	95-24	
5	95-29	95-30	97-24	95-29	97-24	97-24**B**
6	97-15		98-05**H**	97-11	97-11	97-14
7	96-17		97-05	96-17	97-01	97-02
8	97-09		97-22	97-09	97-18	97-19
9	96-10		96-20	95-28	96-02	
12	94-18		94-24	94-02	94-02**A**	
13	93-11		95-03	93-11	94-27	94-28
14	95-13		95-20	94-10	94-25	94-22
15	94-29		94-29	92-15	92-20	92-22
16	92-00		92-20	91-23	91-26	91-28
19	92-27		92-27	91-25	91-30	91-25
20	90-30		93-08	90-23**L**	93-08	
21	93-20		93-27	92-26	92-30	92-29
22	93-18		93-21	92-25	93-05	93-03
23	93-11		93-29	93-11	93-27	93-29
26	**HOLIDAY**					
27	94-19		95-01	94-09	94-25	95-01
28	94-29		95-04	94-16	94-16	94-17
29	93-16		93-23	92-17	92-17**A**	
30	91-04		92-02	90-26	90-26	

September 1987

May	Open		High	Low	Close	
1	96-12		96-15	96-02	96-10	96-02
2					95-03**N**	
5	95-06		97-03	95-06	97-03	97-03**B**
6	97-00		97-16**H**	96-16	96-22	96-25
7	95-28		96-16	95-28	96-12	96-13
8	97-13		97-13	96-22	96-29	96-30
9	95-17		95-31	95-09	95-13	
12	93-25		94-01	93-13	93-13**A**	
13					94-07**N**	
14	94-30		95-04	93-23	94-02	94-00
15	93-02		93-02	91-25	91-30	92-00
16	91-13		91-29	91-01	91-03	91-06
19	92-05		92-05	91-04	91-09	91-04
20	90-11		92-20	89-25**L**	92-19	92-20
21	92-30		93-05	92-06	92-10	92-08
22	92-28		92-29	92-05	92-15	
23	92-23		93-08	92-22	93-06	93-08
26	**HOLIDAY**					
27	93-30		94-11	93-20	94-06	94-11
28	94-13		94-14	93-26	93-26	
29	92-26		93-01	91-26	91-26**A**	
30	90-19		91-11	90-03	90-03	90-04

December 1987

May	Open		High	Low	Close	
1	95-25		95-30	95-15	95-23	95-15
2					94-16**N**	
5	95-15		96-16**H**	95-15	96-16	96-16**B**
6					96-06**N**	
7	95-09		95-29	95-09	95-25	95-26
8	96-12		96-14	96-03	96-10	96-11
9	95-05		95-12	94-22	94-26	
12	93-01		93-14	92-26	92-26**A**	
13					93-20**N**	
14	94-15		94-15	93-04	93-15	93-12
15	93-00		93-02	91-05	91-10	91-12
16	90-22		91-02	90-13	90-15	90-18
19	91-17		91-17	90-17	90-21	90-17
20	89-18		92-03	89-10**L**	92-03	92-02
21	92-00		92-19	91-20	91-24	91-22
22	92-09		92-09	91-19	91-29	
23	92-06		92-21	92-06	92-19	92-21
26	**HOLIDAY**					
27	93-10		93-23	93-01	93-15	93-23
28	93-23		93-26	93-05	93-10	93-05
29	92-03		92-10	91-05	91-05**A**	
30	89-30		90-22	89-14	89-14	89-16

March 1988

May	Open		High	Low	Close	
1	95-10		95-10	94-30	95-06	94-30
2	93-28		94-02	93-28	93-31	
5	94-30		95-31	94-30	95-31	95-31**B**
6	96-02		96-12**H**	95-21	95-21	
7	94-24		95-12	94-24	95-08	95-09
8	96-01		96-01	95-19	95-25	95-26
9	94-19		94-27	94-05	94-09	
12	92-15		92-29	92-09	92-09**A**	
13					93-03**N**	
14	94-00		94-00	92-19	92-30	92-26
15	91-28		91-28	90-19	90-24	90-26
16	90-04		90-16	89-27	89-29	90-00
19	90-12		90-31	90-00	90-03	90-00
20	89-01		91-19	89-01	91-19	91-18
21	92-00		92-03	91-04	91-08	91-06
22	91-24		91-24	91-03	91-13	
23	91-22		92-04	91-14	92-02	92-04
26	**HOLIDAY**					
27	93-00		93-05	93-00	93-00	93-05
28	93-11	93-12	93-12	92-18	92-23	92-18
29	91-18		91-23	90-18	90-18**A**	
30	89-24		90-03	88-25**L**	88-25	88-30

June 1988

May	Open		High	Low	Close	
1					94-15**N**	
2					93-16**N**	
5	94-15		95-16	94-15	95-16	95-16**B**
6	95-04		95-29**H**	95-04	95-06	
7					94-26**N**	
8	95-11		95-14	95-10	95-10	95-11
9	94-06		94-17	93-22	93-26	
12	92-12		92-12	91-26	91-26**A**	
13					92-20**N**	
14	93-10		93-10	92-04	92-15	92-10
15	92-00		92-00	90-03	90-08	90-10
16	89-20		90-00	89-11	89-13	89-16
19	90-04		90-04	89-17	89-19	89-17
20	88-29		91-06	88-29**L**	91-06	91-04
21					90-24**N**	
22					90-31**N**	
23	91-10		91-21	91-08	91-19	91-21
26	**HOLIDAY**					
27					92-21**N**	
28	92-22		92-24	92-01	92-08	92-01
29	90-15		90-15	90-01	90-01**A**	
30					88-14**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1988					December 1988				
May	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1				94-02**N**					93-23**N**	
2				93-03**N**					92-24**N**	
5	94-02	95-03	94-02	95-03	95-03**B**				94-24**B**	
6	94-26	95-16**H**	94-21	94-25					94-14**N**	
7	93-28	94-16	93-28	94-12	94-13				94-02**N**	
8				94-30**N**					94-19**N**	
9				93-13**N**					93-02**N**	
12	91-18	91-31	91-13	91-13**A**		91-08	91-08**H**	91-02	91-02**A**	
13	91-28	92-07	91-28	92-07					91-28**N**	
14	92-29	92-29	91-23	92-02	91-28				91-16**N**	
15				89-28**N**		89-09	89-18	89-09	89-14	89-17
16	89-06	89-18	88-29	88-31	89-03				88-24**N**	
19	89-24	89-24	89-04	89-06	89-04	88-26	89-01	88-25	88-27	88-25
20	88-16	90-25	88-16**L**	90-25	90-24	88-05	90-15	88-05**L**	90-14	90-15
21				90-12**N**		90-16	90-16	90-01	90-02	
22				90-19**N**					90-09**N**	
23				91-08**N**					90-29**N**	
26	**HOLIDAY**					**HOLIDAY**				
27				92-07**N**					91-27**N**	
28				91-18**N**					91-05**N**	
29				89-18**A**					89-05**A**	
30				88-00**N**					87-20**N**	

Volume of sales Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	191,327	7,270	622	292	442	276	6	4				200,239
2	164,198	7,443	459	92	88			9				172,289
5	155,082	3,865**L**	296	22	240	14	6	110**H**	200	100		159,935
6	214,352	6,275	69**L**	4**L**	8**L**	17		1**L**	3	2**L**		220,731
7	203,301	9,017	601	101	164	63	17			2		213,266
8	204,179	5,060	120	17	20	7**L**	21	22	5			209,451
9	248,152	9,876	602	1,791**H**	222	145	79	59	67			260,993
12	206,397	11,467	2,812	133	92	199	121	43	6	5	1**L**	221,276
13	265,606	20,006	1,593	46	37					5		287,293
14	221,887	14,831	854	125	18	86	101	102	204	104**H**		238,312
15	292,330**H**	19,803	1,617	129	65	17	34	2	22		10	314,029**H**
16	259,237	18,462	802	123	237	292	19	8		3		279,183
19	178,229	13,712	661	237	61	123	12	23	8	5	2	193,073
20	256,634	27,181	681	191	94	98	223**H**	8	418**H**	2	209**H**	285,739
21	255,443	15,370	363	68	110	100	59	2			1	271,516
22	191,041	8,528	329	258	174	72	2**L**	5				200,409
23	108,975	8,771	1,469	20	32	49	9	36	1**L**			119,362**L**
26	**HOLIDAY**											
27	136,387	25,388	477	83	38	11	4	2				162,390
28	196,819	36,176	2,493	1,714	1,132**H**	349**H**	61	9	2			238,755
29	56,952	178,619	4,384**H**	1,031	94	60	125	23	1			241,289
30	45,920**L**	244,941**H**	1,604	278	266	263	13	14				293,299
TOTAL	4,052,448	692,061	22,908	6,755	3,634	2,241	912	482	937	228	223	4,782,829

Open contracts Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	184,364	41,534**L**	5,193	4,056	2,957	2,834	1,336**H**	1,122	546**L**	111**L**	91**L**	244,144
2	186,569	42,288	5,259	3,972	2,956	2,834	1,336	1,118**L**	546	111	91	247,080
5	188,460	42,622	5,207	3,974	2,929	2,837	1,332	1,218	746	204	91	249,620
6	187,233	43,223	5,200	3,974	2,926	2,838**H**	1,332	1,219	746	205	91	248,987
7	186,339	44,905	5,212	3,966	2,917	2,800	1,315	1,219	746	207	91	249,717
8	189,013**H**	45,187	5,223	3,973	2,917	2,796	1,299	1,221	746	207	91	252,673**H**
9	180,072	46,118	5,140**L**	3,266	2,865	2,709	1,246	1,250**H**	771**H**	207	91	243,735
12	180,406	48,044	6,626	3,336	2,893	2,705	1,182	1,242	767	206	92	247,499
13	172,377	53,510	6,659	3,333	2,891	2,705	1,182	1,242	767	206	92	244,964
14	172,075	57,436	6,368	3,273	2,882	2,706	1,179	1,142	771	208	92	248,132
15	170,420	60,036	7,387	3,292	2,902	2,706	1,176	1,142	769	208	102	250,140
16	165,562	63,526	7,209	3,250**L**	2,827	2,510	1,172	1,142	769	209**H**	102	248,278
19	154,475	63,829	7,323	3,411	2,798	2,463	1,160**L**	1,131	761	205	100	237,656
20	150,325	68,927	7,278	3,416	2,767	2,471	1,188	1,137	644	206	289	238,648
21	144,603	68,851	7,286	3,399	2,674**L**	2,422	1,207	1,138	644	206	290**H**	232,720
22	138,815	69,616	7,179	3,475	2,759	2,452	1,205	1,137	644	206	290	227,778
23	132,253	71,584	6,877	3,480	2,759	2,458	1,200	1,150	645	206	290	222,902
26	**HOLIDAY**											
27	125,345	73,566	6,933	3,484	2,781	2,458	1,200	1,150	645	206	290	218,058
28	107,154	80,309	8,104	4,065**H**	3,441**H**	2,460	1,189	1,147	647	206	290	209,012**L**
29	82,544	104,396	10,292	3,990	3,361	2,459	1,174	1,161	648	206	290	210,521
30	61,205**L**	124,232**H**	11,106**H**	4,048	3,356	2,289**L**	1,175	1,148	648	206	290	209,703

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Jun	Open		High	Low	Close	
2	93-29	94-05	94-17	91-26	91-27	91-31
3	92-13	92-16	93-15	91-18	93-13	93-15
4	94-00	94-06	94-08	90-22**L**	91-18	91-12
5	91-23	91-27	92-29	91-05	92-08	92-17
6	93-28	93-22	95-00	93-09	95-00	94-22
9	94-31	94-26	95-02	91-17	92-08	92-07
10	92-10		92-31	91-14	92-25	92-26
11	92-31	92-29	93-25	91-19	93-24	93-25
12	94-04		94-13	93-04	93-20	
13	94-10	94-14	95-28	94-10	95-19	95-17
16	95-23		97-19	95-19	97-02	97-04
17	97-25	97-26	98-01**H**	96-25	97-16	97-14
18	97-14		97-26	96-30	97-12	97-10
19	96-27	96-28	96-28	96-01	96-14	96-13
20						
23						
24						
25						
26						
27						
30						

September 1986

Jun	Open		High	Low	Close	
2	93-06	93-09	93-24	90-30	91-03	91-06
3	91-22	91-19	92-22	90-23	92-18	92-22
4	93-08	93-11	93-16	90-20	90-20	90-25
5	90-30	91-04	92-04	90-11**L**	91-15	91-21
6	93-01	92-25	93-18	92-16	93-18	93-18**B**
9	94-01	93-30	94-08	90-21	91-12	91-16
10	91-17	91-21	92-07	90-21	92-01	91-31
11	92-05	92-00	93-01	90-24	93-01	92-29
12	93-09	93-03	93-21	92-10	92-29	92-26
13	93-20	93-17	94-27	93-16	94-27	94-27**B**
16	95-04	94-27	96-30	94-27	96-12	96-16
17	97-02	97-05	97-11	96-04	96-24	96-21
18	96-25	96-22	97-06	96-09	96-23	96-19
19	96-05	96-00	96-08	95-05	95-05	95-09
20	94-29	94-26	97-08	94-25	97-05	96-31
23	96-25	96-29	98-06	96-20	97-31	97-28
24	98-09	98-12	98-24	97-22	98-10	98-06
25	98-29	99-02	99-11	98-03	98-03	98-07
26	97-28	97-25	98-26	97-20	98-10	98-12
27	99-03	99-07	99-15	98-21	99-05	99-03
30	99-17	99-15	99-25**H**	99-07	99-19	99-16

December 1986

Jun	Open		High	Low	Close	
2	92-15	92-17	92-31	90-07	90-13	90-11
3	90-29	90-30	91-29	90-00	91-26	91-29
4	92-15	92-16	92-22	89-27	89-30	89-28
5	90-05	90-06	91-09	89-19**L**	90-23	90-28
6	92-06	92-04	92-25	91-22	92-25	92-25**B**
9	93-10	93-08	93-14	89-30	90-21	90-19
10	90-24	90-23	91-13	89-27	91-04	91-06
11	91-07	91-06	92-05	89-31	92-04	92-03
12	92-06		92-26	91-14	92-04	92-00
13	92-22	92-24	94-00	92-22	94-00	94-00**B**
16	94-06	94-09	96-06	94-06	95-22	95-25
17	96-12	96-15	96-19	95-13	96-02	95-31
18	96-00		96-15	95-17	95-29	96-00
19	95-15	95-13	95-17	94-16	94-16	94-18
20	94-08	94-07	96-15	94-02	96-11	96-08
23	96-00		97-12	95-28	97-05	
24	97-19	97-15	98-00	96-30	97-16	97-14
25	98-04	98-09	98-21	97-11	97-12	97-11
26	97-04	97-02	98-01	96-28	97-19	97-18
27	98-10	98-12	98-22	97-28	98-13	98-11
30	98-24		98-31**H**	98-15	98-24	98-23

March 1987

Jun	Open		High	Low	Close	
2	91-22		92-04	89-14	89-19	89-20
3	90-09		91-03	89-06	91-03	
4	91-17		91-22	89-03**L**	89-08	89-05
5	89-11		90-15	89-03	89-27	90-04
6	91-12		92-01	91-02	92-01**B**	
9	92-15		92-19	89-09	89-28	89-27
10	89-21		90-11	89-06	90-10	90-11
11	90-12		91-09	89-11	91-07	91-09
12	91-16		91-30	90-26	91-13	91-06
13	92-06		93-06	92-06	93-06**B**	
16	93-20	93-19	95-10	93-19	95-02	94-30
17	95-27		95-27	94-24	95-10	95-08
18	95-02		95-20	95-00	95-06	
19	94-21	94-22	94-22	93-25	93-26	93-25
20	93-16		95-21	93-12	95-17	95-15
23	95-07		96-19	95-05	96-15	96-13
24	96-25		97-05	96-07	96-24	96-23
25	97-16		97-28	96-18	96-18	
26	96-09		97-08	96-04	96-26	
27	97-21		97-26	97-04	97-21	97-18
30	98-00	98-01	98-04**H**	97-23	97-31	97-29

June 1987

Jun	Open		High	Low	Close	
2	91-09		91-09	88-24	88-24	88-28
3	89-10		90-12	88-22	90-11	90-12
4	90-31		90-31	88-12**L**	88-17	88-14
5	88-14		89-24	88-14	89-12	89-10
6	90-24		91-10	90-15	91-10**B**	
9	91-18		91-25	88-21	89-05	89-04
10	88-28		89-21	88-20	89-21	89-19
11	89-02		90-17	88-12	90-17	90-16
12	90-23		91-00	90-01	90-16	90-13
13	91-14		92-13	91-14	92-13**B**	
16	92-28		94-22	92-28	94-11	94-07
17	95-02		95-02	94-03	94-17	
18	94-10		94-27	94-07	94-15	
19	93-29		93-29	93-02	93-07	93-02
20	92-24		94-28	92-24	94-24	94-26
23	94-10		95-28	94-10	95-22	
24	96-02		96-14	95-16	95-31	96-00
25	96-24		97-01	95-27	95-28	95-27
26	95-15		96-16	95-15	96-02	
27	97-00		97-00	96-12	96-26	96-25
30	97-09		97-10**H**	96-31	97-06	

September 1987

Jun	Open		High	Low	Close	
2	90-19		90-19	88-06	88-10	88-06
3	88-06		89-23	88-00	89-21	89-23
4	90-10		90-10	87-23**L**	87-28	87-25
5	88-25		88-26	88-18	88-18	88-21
6	90-03		90-21	89-28	90-21**B**	
9	89-05		89-05	88-00	88-16	88-15
10	87-31		88-30	87-31	88-30	88-29
11	88-13		89-26	87-31	89-26	
12	89-18		90-10	89-11	89-30	89-23
13	90-22		91-23	90-22	91-23**B**	
16	93-11		93-30	93-07	93-17	93-18
17	94-09		94-09	93-14	93-28	
18	93-21		94-08	93-18	93-26	
19	93-10		93-14	92-13	92-18	92-13
20	93-02		94-08	92-27	94-02	94-05
23	94-08		95-07	94-07	95-01	
24	95-11		95-25	94-25	95-10	95-11
25	96-13		96-13	95-05	95-09	95-05
26	94-24		95-26	94-24	95-10	95-12
27	95-31		96-07	95-21	96-07	96-03
30	96-19		96-20**H**	96-10	96-15	

December 1987

Jun	Open		High	Low	Close	
2	89-31		89-31	87-18	87-22	87-18
3	88-08		89-04	87-01**L**	89-01	89-04
4	89-10		89-10	87-04	87-09	87-06
5					88-02**N**	
6	89-16		90-02	89-09	90-02**B**	
9	90-10		90-17	87-13	87-29	87-28
10	87-31		88-11	87-12	88-11	88-09
11	87-25		89-06	87-11	89-06	
12					80-03**N**	
13	90-01		91-03	90-01	91-03**B**	
16	93-03		93-07	92-29	93-02	92-31
17	93-29		93-29	92-27	93-09	
18	93-12		93-19	92-31	93-07	
19	92-22		92-22	91-26	91-31	91-26
20	92-23		93-20	92-18	93-15	93-18
23	93-13		94-20	93-13	94-14	
24	94-19		95-06	94-07	94-23	94-24
25	96-00		96-00**H**	94-16	94-22	94-16
26	94-12		95-05	94-12	94-22	94-24
27	95-04		95-14	95-04	95-13	95-14
30	95-29		95-31	95-22	95-26	

March 1988

Jun	Open		High	Low	Close	
2	89-13		89-13	87-00	87-00	
3	87-00		88-19	86-25	88-15	88-19
4	86-29		86-29	86-19**L**	86-24	86-21
5	87-21		87-22	87-14	87-14	87-17
6	89-02		89-17	88-24	89-17**B**	
9	90-05		90-05	86-27	87-12	87-11
10					87-23**N**	
11	87-10		88-20	86-25	88-20	
12					88-17**N**	
13	89-11		90-17	89-11	90-17**B**	
16	91-17		92-24	91-17	92-19	92-14
17					92-24**N**	
18	92-25		92-25	92-14	92-22	
19					91-09**N**	
20	92-22		93-02	92-22	92-30	93-01
23	94-00		94-02	93-29	93-29	
24	94-02		94-21	93-23	94-06	94-07
25	95-00		95-11**H**	93-30	94-05	93-30
26	94-19		94-19	93-29	94-04	94-06
27	94-25		94-30	94-13	94-25	94-27
30					95-07**N**	

June 1988

Jun	Open		High	Low	Close	
2					86-16**N**	
3	86-24		88-03	86-21	87-31	88-03
4	86-13		86-13	86-05**L**	86-13	86-05
5					87-01**N**	
6					89-01**B**	
9					86-27**N**	
10					87-06**N**	
11	86-11		88-03	86-11	88-03	
12					88-00**N**	
13	90-00		90-00	90-00	90-00**B**	
16					91-31**N**	
17					92-09**N**	
18					92-07**N**	
19					90-26**N**	
20					92-18**N**	
23	92-15		93-20	92-10	93-14	
24	94-03		94-03	93-23	93-23	93-24
25	94-17		94-25**H**	93-14	93-22	93-14
26	93-19		93-25	93-18	93-20	93-22
27					94-10**N**	
30					94-22**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1988					December 1988					March 1989				
Jun	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
2	87-23	87-23	86-02L	86-06	86-02	87-00	87-00	85-22	85-26	85-22					
3				87-21N		85-16	87-09	85-16L	87-05	87-09					
4				85-22N					85-11N						
5				86-19N		85-22	86-16	85-21	86-04	86-07					
6				86-19B					86-07B						
9				86-13N					86-01N						
10				86-23N					86-10N						
11				87-20N					87-07N						
12	88-00	88-00	87-11	87-24	87-17	87-20	87-20	86-30	87-11	87-04					
13	89-17	89-17	89-17	89-17B		88-02	89-04	88-02	89-04B						
16				91-17N		91-10	91-12	91-02	91-07	91-05					
17	91-27	92-00	91-13	91-27		91-15	91-20	91-01	91-15						
18				91-25N					91-13N						
19				90-12N					90-00N						
20				92-04N					91-24N		89-22	91-14H	89-12L	91-12	91-14
23				93-00N					92-20N					92-10N	
24				93-10N					92-30N					92-20N	
25	94-08	94-08	93-01	93-08	93-01	93-28	93-28	92-21	92-28	92-21				92-11N	
26	93-05	93-11	93-04	93-06	93-08	92-25	92-31	92-24	92-26	92-28				92-18N	
27				93-27N					93-14N					93-03N	
30	94-10	94-12H	94-03	94-07		93-29	93-31H	93-22	93-26					93-15N	

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
2	24,320	275,566	8,213H	1,923H	550	93	25	15		2L	11		310,718
3	17,951	290,114H	3,924	1,183	83	356	541H	43	482H		191H		314,868H
4	27,063H	264,193	2,456	838	260	13	15	16	20				294,874
5	8,440	221,707	2,956	292	124	34		1L			2L		233,556
6	16,060	148,940	6,319	195	141	39	9	7					171,710
9	8,671	260,999	3,989	191	141	2	1L	12					274,006
10	8,958	233,787	2,960	186	236	27	45						246,199
11	5,892	220,572	2,284	169	235	788H	2	4	2				229,948
12	6,040	237,755	3,595	259	22	2				2	2		247,677
13	9,775	121,190L	2,858	51	58	25	7	7	2	4	4		133,981L
16	7,652	231,929	3,591	136	73	38	2	21			2		243,442
17	5,700	192,384	2,275	190	274	5	251			50H	52		201,181
18	6,389	172,975	3,059	136	762H	149	34	56					183,560
19	2,821L	161,470	2,156	50	17	3	15						166,532
20		174,792	2,547	12L	8	15	9	2				2H	177,387
23		145,085	2,206	59	7L	6	3	2	1L				147,369
24		218,357	3,765	253	28	76	7	21	282				222,789
25		217,097	3,629	135	215	172	56	79H	109	16	8		221,516
26		193,538	1,500L	152	204	126	31	10	12	24	12		195,609
27		130,577	2,330	430	454	190	1	5					133,987
30		129,392	6,049	59	12	1L	2			3	3		135,521
TOTAL	155,732	4,242,419	72,661	6,899	3,904	2,158	1,056	301	910	101	287	2	4,486,430

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
2	53,094H	144,793L	14,084	4,032L	3,135	2,266H	1,160L	1,158H	648L	207	301H		224,878
3	45,617	149,721	13,948L	4,519	3,137	2,182	1,266	1,132	678	207	112		222,519
4	38,425	158,861	14,362	5,009	3,090	2,191	1,266	1,130	698	207	112		225,351H
5	35,020	156,644	14,371	5,140	3,063	2,220	1,266	1,131	698	207	111		219,871
6	30,045	154,839	15,234	5,181	3,039	2,228	1,259	1,126	698	207	111		213,967
9	26,598	163,198	14,999	5,218H	3,089	2,230	1,259	1,132	698	207	111		218,739
10	21,978	167,156	15,550	5,052	2,997	2,206	1,271	1,132	698	207	111		218,358
11	18,760	166,234	15,883	5,050	3,049	1,785	1,273	1,131	697	207	111		214,180
12	16,560	162,669	15,798	4,839	3,049	1,785	1,273	1,131	697	208	110L		208,119
13	14,210	167,036	15,780	4,854	3,041	1,782	1,266	1,131	695	205L	112		210,112
16	11,542	168,636	15,909	4,921	3,053	1,776	1,266	1,147	695	205	114		209,264
17	10,481	171,853	16,392	4,902	2,828L	1,773	1,283	1,147	695	253H	121		211,728
18	7,395	169,444	16,910	4,870	3,403H	1,687L	1,267	1,136	695	253	121		207,181
19	6,235	167,234	17,010	4,866	3,391	1,688	1,269	1,136	695	253	121		203,898
20	6,235	170,352	17,377	4,865	3,392	1,691	1,270	1,138	695	253	121		207,389
23	6,234	172,642	18,038	4,869	3,395	1,689	1,270	1,138	696	253	121		210,345
24	6,234	178,914H	17,683	4,828	3,393	1,687	1,271	1,138	760H	253	121		216,262
25	6,044L	176,225	18,179	4,855	3,231	1,796	1,268	1,067L	666	237	113		213,681
26	6,044	170,725	18,276	4,872	3,237	1,907	1,288H	1,067	665	213	113		208,407
27		169,061	18,596	5,026	3,162	1,839	1,288	1,067	665	213	113		201,050
30		161,088	20,972H	5,013	3,163	1,839	1,287	1,067	665	216	113		195,423L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Jul	Open		High	Low	Close	
1	99-30	99-27	99-31	98-27	99-10	99-11
2	98-24	98-27	99-15	98-16	99-10	99-12
3	99-08	99-11	100-19	99-08	100-14	100-19
4	**HOLIDAY**					
7	100-17	100-20	100-26	100-01	100-05	100-02
8	99-20	99-23	99-23	98-06	98-08	98-10
9	98-20	98-23	99-28	98-12	99-24	99-28
10	100-04	100-08	100-14	99-05	99-25	99-20
11	99-05	99-08	99-30	98-19	99-13	99-11
14	99-16	99-14	100-17	98-31	100-12	100-17
15	100-16	100-14	101-02	99-31	101-02	101-00
16	100-18	100-16	101-16**H**	100-02	100-06	100-03
17	100-05	100-01	100-13	99-04	99-19	99-22
18	99-15	99-18	100-04	99-04	99-24	99-27
21	100-03	100-00	100-04	99-17	99-30	100-00
22	99-05	99-02	99-12	98-13	98-25	98-20
23	97-22	97-18	98-00	97-08	97-23	97-21
24	97-20	97-22	97-25	96-17	96-21	96-23
25	97-10	97-06	97-10	96-18	96-31	97-01
28	96-10	96-06	96-15	95-00**L**	95-00	95-00**A**
29	95-11	95-12	96-16	95-04	96-16	96-14
30	96-08	96-10	97-03	95-30	97-01	96-30
31	97-10	97-08	97-31	96-23	97-31	97-22

December 1986

Jul	Open		High	Low	Close	
1	99-05	99-04	99-06	98-01	98-15	98-18
2	98-04	98-05	98-21	97-21	98-17	98-19
3	98-14		99-26	98-14	99-21	99-26
4	**HOLIDAY**					
7	99-26	99-25	100-00	99-06	99-07	99-10
8	98-24	98-27	98-27	97-12	97-13	97-15
9	97-28	97-29	99-01	97-18	98-30	99-01
10	99-11	99-14	99-19	98-11	98-29	98-26
11	98-11	98-13	99-04	97-26	98-20	98-18
14	98-23	98-25	99-23	98-05	99-17	99-23
15	99-20	99-23	100-10	99-07	100-09	100-10
16	99-25		100-24**H**	99-11	99-12	99-15
17	99-12	99-15	99-20	98-14	98-26	98-28
18	98-22	98-23	99-11	98-12	98-31	99-02
21	99-11	99-09	99-11	98-25	99-07	99-05
22	98-13	98-10	98-18	97-24	97-31	97-27
23	96-31	96-28	97-05	96-14	96-27	96-28
24	96-28	96-26	97-00	95-23	95-28	95-26
25	96-08	96-10	96-15	95-23	96-05	96-06
28	95-15	95-12	95-20	94-05**L**	94-05**A**	
29	94-17	94-16	95-22	94-09	95-20	95-21
30	95-16	95-14	96-08	95-04	96-07	36-04
31	96-16	96-14	97-05	95-29	97-04	96-30

March 1987

Jul	Open		High	Low	Close	
1	98-08		98-10	97-07	97-23	
2	97-06		97-27	96-30	97-25	97-24
3	97-21		98-29	97-21	98-25	98-29
4	**HOLIDAY**					
7	99-05		99-05	98-14	98-16	98-15
8	97-29		97-29	96-19	96-20	96-19
9	96-26		98-06	96-26	98-05	98-04
10	98-18		98-23	97-18	98-00	98-01
11	97-17		98-07	96-31	97-26	97-24
14	97-28		98-28	97-14	98-28	98-26
15	98-26		99-18	98-11	99-17	99-18
16	99-01		100-00**H**	98-21	98-24	98-21
17	98-15		98-26	97-20	98-02	98-04
18	98-02		98-15	97-21	98-06	98-08
21	98-14		98-16	98-02	98-14	
22	97-17		97-24	97-00	97-03	97-04
23	95-26		96-12	95-23	96-01	96-03
24	96-02		96-06	94-31	95-03	95-02
25	95-18	95-19	95-19	94-31	95-10	
28	94-18		94-24	93-10**L**	93-10**A**	
29	93-21	93-22	94-26	93-14	94-26	94-25
30	94-20		95-12	94-09	95-10	95-08
31	95-19		96-09	95-02	96-05	

June 1987

Jul	Open		High	Low	Close	
1	97-11		97-17	96-19	96-30	
2	96-05		97-01	96-05	96-31	
3	97-10		98-03	97-10	98-00	98-03
4	**HOLIDAY**					
7	97-24		98-00	97-18	97-19	97-21
8	97-04		97-04	95-25	95-26	95-25
9	96-03		97-10	96-03	97-09	97-10
10	97-24		97-27	96-24	97-05	97-07
11	96-28		97-11	96-08	97-02	96-31
14	97-15		98-02	97-15	98-02	98-01
15	98-06		98-25	97-21	98-23	98-25
16	98-07		99-07**H**	97-29	98-07	97-29
17	97-30		97-30	96-31	97-14	97-12
18					97-16**N**	
21	97-27		97-27	97-10	97-22	
22	96-24		96-31	96-09	96-11	
23	95-03		95-19	94-29	95-10	
24	95-11		95-11	94-07	94-09	
25	94-24		94-25	94-06	94-16	
28	93-26		93-29	92-16**L**	92-16**A**	
29	92-26		93-30	92-22	93-29	93-30
30	93-20		94-15	93-20	94-13	94 15
31	94-10		95-12	94-10	95-12	95-10

September 1987

Jul	Open		High	Low	Close	
1	96-15		96-19	95-27	96-06	96-07
2					96-08**N**	
3	96-10		97-11	96-10	97-08	97-11
4	**HOLIDAY**					
7	97-16		97-16	96-26	96-27	96-28
8	96-09		96-09	94-31	95-02	95-00
9	95-23		96-18	95-23	96-16	96-18
10	97-00		97-05	95-31	96-14	
11	96-03		96-18	95-16	96-12	96-07
14	96-14		97-11	96-14	97-11	97-09
15	97-09		98-03	96-29	97-31	98-03
16	98-00		98-17**H**	97-07	97-17	97-07
17	97-01		97-06	96-10	96-23	96-22
18	96-21		97-00	96-09	96-25	96-26
21					97-00**N**	
22	96-05		96-08	95-20	95-20	
23	94-27		94-27	94-06	94-19	
24	94-11		94-11	93-17	93-19	93-18
25	93-10		93-24	93-10	93-23	93-24
28	93-00		93-00	91-24**L**	91-24**A**	
29	92-02		93-05	91-28	93-03	93-05
30	92-30		93-22	92-30	93-20	93-22
31	93-28		94-19	93-17	94-19	94-17

December 1987

Jul	Open		High	Low	Close	
1	95-09		95-20	95-07	95-17	95-18
2					95-19**N**	
3	95-23		96-21	95-23	96-18	96-21
4	**HOLIDAY**					
7	96-28		96-28	96-03	96-04	96-05
8	95-15		95-15	94-09	94-12	94-09
9	94-31		95-28	94-31	95-22	95-28
10	96-13		96-13	95-08	95-23	
11	95-17		95-23	94-29	95-22	95-18
14	96-13		96-23	96-08	96-16	96-23
15	96-18		97-15	96-13	97-10	97-15
16	97-01		97-29**H**	96-19	96-19	96-24
17	96-21		96-21	95-22	96-03	96-02
18	96-11		96-11	95-20	96-04	96-06
21					96-12**N**	
22	95-11		95-19	94-31	94-31	
23	93-29		94-04	93-18	93-30	
24	94-00		94-00	92-25	92-29	
25	93-04		93-06	92-27	92-31	93-02
28	92-10		92-10	91-02**L**	91-02**A**	
29	91-21		92-15	91-06	92-12	92-14
30	92-10		92-31	92-07	92-29	92-31
31	92-27		93-28	92-27	93-28	93-26

March 1988

Jul	Open		High	Low	Close	
1	95-00		95-08	94-20	94-30	94-31
2	94-15		95-01	94-15	95-01	95-00
3	95-20		96-01	95-12	95-30	96-01
4	**HOLIDAY**					
7	96-01		96-01	95-14	95-15	95-16
8	94-25		94-25	93-20	93-23	93-20
9	94-09		95-08	94-09	95-04	95-08
10	95-23		95-25	94-19	95-03	95-02
11	95-00		95-03	94-08	95-03	94-31
14	95-28		96-03	95-21	96-03	96-01
15					96-28**N**	
16	96-23		97-10**H**	96-00	96-00	96-01
17	95-24		95-24	95-16	95-18	95-16
18	94-29		95-24	94-29	95-17	95-20
21					95-26**N**	
22	94-27		94-27	94-12	94-12	
23	93-12		93-18	93-04	93-11	
24	93-02	93-01	93-02	92-10	92-10	
25					92-14**N**	
28	91-22		91-22	90-14**L**	90-14**A**	
29	90-25		91-27	90-18	91-23	91-25
30	91-21		92-10	91-14	92-08	92-10
31	92-27		93-07	92-25	93-04	93-05

June 1988

Jul	Open		High	Low	Close	
1	94-20		94-23	94-03	94-13	94-14
2	93-21		94-16	93-21	94-16	94-15
3	95-04		95-15**H**	95-01	95-12	95-15
4	**HOLIDAY**					
7					94-29**N**	
8					93-01**N**	
9					94-22**N**	
10					94-15**N**	
11					94-14**N**	
14					95-16**N**	
15					96-11**N**	
16					95-17**N**	
17					95-00**N**	
18					95-04**N**	
21					95-10**N**	
22					93-27**N**	
23	92-28		92-28	92-24	92-26	
24	92-16		92-16	91-25	91-25	
25					91-28**N**	
28	91-04		91-04	89-28**L**	89-28**A**	
29					91-06**N**	
30					91-23**N**	
31					92-18**N**	

September 1988

Jul	Open		High	Low	Close	
1	94-09		94-09	93-20	93-30	93-31
2	93-15		94-01	93-15	94-01	94-00
3	94-21		94-31	94-16	94-28	94-31
4	**HOLIDAY**					
7	94-30		94-30	94-11	94-11	94-13
8	92-22		92-22	92-16	92-20	92-16
9					94-06**N**	
10					93-30**N**	
11	93-11		94-03	93-11	94-03	93-31
14	94-24		95-03**H**	94-24	95-03	95-01
15					95-28**N**	
16					95-03**N**	
17					94-18**N**	
18					94-22**N**	
21					94-28**N**	
22					93-12**N**	
23					92-11**N**	
24	92-11		92-11	91-10	91-10	
25					91-12**N**	
28	90-20		90-20	89-12**L**	89-12**A**	
29	90-21		90-21	90-06	90-20	90-21
30					91-06**N**	
31					92-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1988					March 1989				
Jul	Open	High	Low	Close		Open	High	Low	Close	
1	93-28	93-28	93-07	93-17	93-18				93-07N	
2				93-19N					93-08N	
3	94-08	94-17H	94-03	94-14	94-17				94-05N	
4	HOLIDAY					HOLIDAY				
7				93-31N					93-19N	
8	92-09	92-16	92-01	92-06	92-01				91-21N	
9				93-24N					93-12N	
10	94-11	94-11	93-02	93-18	93-15				93-02N	
11				93-18N					93-07N	
14				94-19N		94-00	94-11H	94-00	94-11	94-09
15				95-15N					95-04N	
16				94-23N					94-12N	
17				94-06N					93-27N	
18				94-10N					93-31N	
21				94-16N					94-05N	
22				92-31N					92-20N	
23				91-30N					91-19N	
24	91-30	91-30	90-29	90-29		91-02	91-02	90-18	90-18	
25	91-00	91-00	90-25	90-29	90-30				90-18N	
28				88-30A					88-18A	
29	90-01	90-06	90-01	90-05	90-06	89-21	89-25	89-21L	89-24	89-25
30	90-00	90-23	89-28L	90-21	90-23				90-10N	
31				91-18N					91-05N	

Volume of sales Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	152,336	4,212	132	24	22	7	18	20	20	21H		156,812
2	137,389	1,738	16L	7			1L	82H	1L			139,234
3	97,090	3,064	74	181	117	10	2	16	32	16		100,602
4	HOLIDAY											
7	145,134	2,249	528	6	116	3	100		100			148,236
8	207,437	2,885	340	40	4	4	9		5	2		210,726
9	219,203	4,272	1,055	69	74	12	3					224,688
10	218,331	6,220	2,113	786	798H	24	3			2		228,277
11	210,202	9,471	2,550	64	267	16	229H		107H			222,906
14	188,744	7,619	2,293	3L	3	9	2		1		1H	198,675
15	222,173	7,909	547	80	135	2L						230,846
16	245,756H	7,192	1,245	39	16	44	4					254,296H
17	233,284	8,570	2,889H	301	3	11	5					245,063
18	140,439	1,609	248		2L	6	2					142,306
21	89,532L	918L	82	3								90,535L
22	190,011	4,255	524	4	9	5	5					194,813
23	190,321	4,013	1,828	54	84	23	2	17				196,342
24	189,408	10,564H	2,549	61	56	24	10	1L	11	8	1	202,693
25	106,838	4,041	89	63	15	6				1L		111,053
28	176,768	5,575	238	200	20	136	129	3	3			183,071
29	243,887	8,345	625	1,050H	72	226H	8		5	1	1	254,220
30	182,727	4,425	399	146	11	15	43			3		187,769
31	188,648	2,341	166	7	19	4	2					191,187
TOTAL	3,975,658	111,487	20,530	3,186	1,843	587	576	139	285	54	3	4,114,350

Open contracts Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	161,687	20,808	5,055	3,169	1,831L	1,286	1,059	679L	236	122H		195,932
2	159,536	20,797L	5,043	3,162	1,831	1,286	1,060	762	236	122		193,835
3	160,149	21,706	5,026	3,080	1,932	1,281	1,060	762	204L	113		195,313
4	HOLIDAY											
7	159,783	21,929	5,023	3,074	1,927	1,280L	1,060	762	304	113		195,255
8	157,471	22,196	5,015	3,062	1,925	1,280	1,053L	762	304	111L		193,179L
9	160,345	22,373	5,017	3,060	1,911	1,280	1,053	762	304	111		196,216
10	160,274	22,727	5,006L	3,436H	2,292	1,282	1,053	759	304	112		197,245
11	164,959	23,623	5,197	3,372	2,517	1,268	1,266	759	304	112		203,397
14	166,538	23,016	5,345	3,369	2,516	1,292	1,267	759	305	112	1L	204,520
15	167,930	25,076	5,433	3,289	2,563	1,292	1,267	759	308H	115	1	208,033
16	166,008	25,864	5,471	3,250	2,563	1,310	1,268	759	308	115	1	206,917
17	157,373	25,548	5,339	2,954	2,564	1,311	1,271H	759	308	115	1	197,543
18	155,290	25,812	5,327	2,954	2,564	1,310	1,271	759	308	115	1	195,711
21	155,263L	25,907	5,278	2,951	2,564	1,310	1,271	759	308	115	1	195,727
22	162,986	27,390	5,015	2,947	2,569	1,310	1,266	759	308	115	1	204,666
23	168,481	26,769	5,712	2,893	2,602H	1,310	1,267	766H	308	115	1	210,224
24	170,281H	27,917	5,755	2,832	2,568	1,302	1,262	765	308	114	2H	213,106
25	169,270	30,757	5,725	2,769	2,568	1,307	1,262	765	308	114	2	214,847
28	168,953	32,581	5,646	2,664L	2,572	1,410	1,174	765	305	114	2	216,186
29	168,227	32,898	5,730	3,190	2,543	1,520H	1,182	765	300	114	2	216,471
30	168,759	33,566	5,934H	3,185	2,552	1,518	1,142	765	300	117	2	217,840H
31	164,924	33,686H	5,921	3,188	2,552	1,516	1,140	765	300	117	2	214,113

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986						December 1986						March 1987					
Aug	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	97-27	97-24	98-03	96-28	97-12	97-14	97-00	96-31	97-07	96-02	96-16	96-17	96-03		96-10	95-06	95-23	95-22
4	96-23	97-00	97-26	96-21	97-23	97-26	96-04	96-05	96-31	95-26	96-29	96-31	95-04		96-03	95-00	96-01	96-03
5	96-13	96-10	97-05	96-10	96-18	96-19	95-18	95-20	96-10	95-16	95-25	95-24	94-25		95-12	94-24	94-30	94-28
6	96-13	96-16	96-21	95-26	96-06	96-08	95-20	95-22	95-26	95-00	95-12	95-14	94-27		94-29	94-04	94-18	94-17
7	95-19	95-17	97-09	95-15**L**	97-06	97-03	94-23	94-25	96-16	94-20**L**	96-12	96-10	93-31		95-18	93-27**L**	95-15	95-16
8	97-04	97-07	99-05	97-04	99-05	99-02	96-12	96-11	98-11	96-11	98-09	98-11	95-18		97-16	95-18	97-14	97-15
11	99-09	99-13	100-04	99-09	99-28	99-26	98-18	98-20	99-10	98-16	99-01	99-03	97-25		98-13	97-23	98-07	98-06
12	100-09	100-06	100-12	99-17	99-28	99-23	99-11	99-13	99-18	98-23	99-02	98-31	98-19		98-23	97-28	98-03	98-04
13	99-23	99-26	101-02	99-14	101-00	101-02	99-01	98-30	100-10	98-21	100-08	100-10	98-05		99-12	97-26	99-12	99-10
14	100-19	100-22	101-11	100-16	100-26	100-24	99-24	99-28	100-17	99-23	100-00	99-31	99-02		99-19	98-27	99-03	99-02
15	101-01	100-31	101-08	100-19	100-24	100-27	100-03	100-07	100-14	99-26	99-31	100-01	99-11		99-17	98-31	99-04	99-03
18	100-16	100-14	101-06	100-04	101-02	101-05	99-21	99-23	100-11	99-09	100-08	100-11	98-26		99-15	98-14	99-13	
19	101-25	101-28	102-15	101-25	102-09	102-07	100-30	101-03	101-20	100-30	101-15	101-13	100-02	100-03	100-22	100-02	100-16	100-13
20	102-13	102-15	102-27**H**	101-28	102-15	102-13	101-18	101-21	102-00**H**	101-02	101-21	101-19	100-21		101-02**H**	100-05	100-21	100-22
21	101-30	102-01	102-21	101-19	101-30	101-25	101-03	101-06	101-27	100-26	101-05	101-01	100-06	100-07	100-28	99-30	100-04	
22	100-20	100-22	101-06	100-13	100-26	100-23	99-28	100-00	100-12	99-21	100-00	99-29	98-29	98-30	99-14	98-22	99-03	99-02
25	100-22	100-20	101-12	100-16	101-09	101-12	99-30	99-26	100-18	99-23	100-15	100-18	98-29		99-19	98-26	99-19	99-18
26	101-18	101-15	102-15	101-15	102-12	102-14	100-22	100-25	101-23	100-22	101-20	101-23	99-26	99-25	100-22	99-25	100-22	
27	101-19	101-23	102-10	100-30	101-00	101-02	100-28	101-00	101-18	100-06	100-08	100-10	99-28	99-27	100-18	99-13	99-13	
28	101-05	101-08	102-10	101-05	101-20	101-17	100-16	100-20	101-20	100-16	100-27	100-30	99-18		100-30	99-18	100-00	99-31
29	102-16	102-20	102-22	102-01	102-14	102-12	101-30	102-00	102-00	101-11	101-25	101-22	100-28	100-29	101-00	100-13	100-25	100-27

	June 1987						September 1987						December 1987					
Aug	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	95-12		95-14	94-12	94-28	94-27	93-17		94-05	93-17	94-03	94-02	92-29		93-14	92-29	93-12	93-11
4	94-13		95-08	94-07	95-07	95-08					94-15**N**						93-24**N**	
5	93-30		94-15	93-29	94-03	94-01	93-15		93-15	93-05	93-10	93-08					92-17**N**	
6	93-25		94-00	93-10	93-23	93-22	93-03		93-03	92-29	93-02	92-29					92-06**N**	
7	93-04		94-21	93-01**L**	94-20	94-21	92-14		93-28	92-14**L**	93-27	93-28	91-20		93-05	91-20**L**	93-02	93-05
8	95-09		96-20	95-09	96-19	96-20					95-26**N**		94-18		95-05	94-18	95-05	95-03
11	97-03		97-12	96-31	97-08	97-11	96-05		96-19	96-03	96-18	96-17	95-25		95-28	95-14	95-27	95-25
12	97-27		97-28	97-01	97-08	97-09	97-01		97-01	96-07	96-15		96-10		96-10	95-15	95-23	
13	97-00		98-14	96-31	98-09	98-14	96-05		97-19	96-05	97-15	97-19	95-13		96-26	95-13	96-22	96-26
14	98-09		98-21	98-00	98-06		97-22		97-25	97-06	97-11		96-26		97-03	96-13	96-18	96-19
15	98-14		98-19	98-04	98-07		97-19		97-20	97-07	97-13		96-15		96-24	96-15	96-21	
18	97-26		98-18	97-22	98-14	98-17	96-28		97-24	96-28	97-24	97-23	96-08		97-00	96-05	96-30	96-31
19	99-10		99-23	99-10	99-22	99-19	98-13		98-30	98-13	98-27	98-24	97-23		98-05	97-23	98-02	97-31
20	99-29		100-03**H**	99-09	99-26	99-25	99-02		99-07**H**	98-14	98-31	98-30	98-06		98-13**H**	97-16	98-05	
21	99-17		99-30	99-05	99-06	99-07	98-22		99-03	98-01	98-11		97-27		98-10	97-13	97-18	97-17
22	98-06		98-16	97-28	98-04	98-05	97-17		97-19	97-00	97-08	97-09	96-07		96-17	96-07	96-14	96-15
25	98-02		98-20	98-01	98-17	98-20	97-04		97-23	97-04	97-23		96-15		96-28	96-12	96-22	96-28
26	99-00		99-23	98-31	99-21	99-23	96-00		98-25	98-00	98-23	98-25	97-11		97-30	97-07	97-27	97-30
27	99-10		99-16	98-16	98-18	98-16	98-17		98-17	97-20	97-20		97-15		97-23	96-22	96-26	
28	98-25		99-27	98-25	99-02		98-02		98-27	98-02	98-06	98-07	97-16		98-03	97-10	97-12	97-14
29	100-02		100-02	99-18	99-28	99-29	99-00		99-03	98-22	99-00	99-01	98-01		98-09	98-01	98-05	98-07

	March 1988						June 1988						September 1988					
Aug	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	93-07		93-07	92-06	92-24	92-22					92-03**N**						91-18**N**	
4					93-03**N**						92-16**N**						91-31**N**	
5					91-28**N**						91-09**N**						90-24**N**	
6	91-19		91-27	91-06	91-21	91-17					90-30**N**						90-13**N**	
7	90-30		92-16	90-30**L**	92-13	92-16					91-29**N**						91-12**N**	
8	92-21	92-22	94-14	92-21	94-14		92-19		93-27	92-19**L**	93-27						93-10**N**	
11	94-28		95-07	94-25	95-06	95-03	94-14		94-20	94-06	94-19	94-15	93-29		94-03	93-21**L**	94-02	93-30
12	95-13		95-13	94-25	95-01		94-10		94-19	94-10	94-13						93-27**N**	
13	95-11		96-03	95-11	95-30	96-03	94-27		95-14	94-27	95-10	95-14	94-23		94-27	94-23	94-23	94-27
14	96-08		96-09	95-22	95-27	95-28					95-07**N**		94-28		95-01	94-14	94-19	94-20
15					95-31**N**						95-11**N**						94-25**N**	
18	95-17		96-10	95-17	96-10	96-09	94-29		95-22	94-29	95-22	95-21					95-03**N**	
19	97-00		97-14	97-00	97-11	97-08	96-20		96-25	96-18	96-22	96-19	96-03		96-06	95-31	96-03	96-00
20	96-28		97-21**H**	96-28	97-13		96-07		96-31**H**	96-07	96-23		95-19		96-11**H**	95-19	96-03	
21	97-08		97-18	96-18	96-26	96-25	96-04		96-28	96-03	96-04	96-03					95-13**N**	
22	95-15		95-25	95-15	95-22	95-23	94-25		95-03	94-25	95-00	95-01					94-13**N**	
25	95-23		96-03	95-20	95-30	96-03	95-01		95-12	94-29	95-08	95-12					94-23**N**	
26	96-15		97-05	96-14	97-01	97-05	95-25		96-13	95-23	96-10	96-13	95-04		95-23	95-02	95-21	95-23
27	96-25		96-25	95-28	96-00	96-02	95-29		95-31	95-12	95-12		95-07		95-09	94-23	94-23	94-24
28	97-15		97-15	96-18	96-20	96-22	96-00		96-00	96-00	96-00						95-12**N**	
29	97-10		97-16	97-10	97-15	97-16	96-20		96-26	96-20	96-22	96-26					96-06**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1988					March 1989				
Aug	Open	High	Low	Close		Open	High	Low	Close	
1				91-03N					90-22N	
4				91-16N					91-03N	
5				90-09N					89-28N	
6				89-30N					89-17N	
7	89-15	90-29	89-15L	90-26	90-29				90-16N	
8				92-27N					92-14N	
11	93-18	93-20	93-06	93-19	93-15				93-02N	
12				93-11N					92-29N	
13				94-10N					93-27N	
14				94-03N					93-20N	
15				94-09N		94-00	94-00	93-26L	93-27	
18				94-19N					94-05N	
19	95-24	95-24	95-14	95-18	95-15	95-10	95-10H	94-31	95-03	95-00
20	94-28	95-25H	94-28	95-17					95-01N	
21	95-17	95-22	94-29	94-30	94-29				94-13N	
22				93-27N					93-11N	
25	93-24	94-04	93-22	94-02	94-04				93-19N	
26				95-03N					94-17N	
27				94-06N					93-22N	
28	95-06	95-07	94-25	94-25	94-26	94-22	94-22	94-09	94-09	94-10
29				95-20N					95-04N	

Volume of sales Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	171,522	4,049	203	7	2	2L	7					175,792
4	138,302	2,965L	40L	5L								141,312
5	199,454	6,141	48	5	1L							205,649
6	197,087	5,273	102	19	1		12					202,494
7	246,151H	12,524	308	863	6	4	9			2L		259,867H
8	230,165	9,660	375	189		78	120	5				240,592
11	185,110	7,968	1,906	624	230	49	36	5	7H	4		195,939
12	169,963	12,762	808	88	9	94	262H	100H				184,086
13	213,689	7,892	1,744	52	244	269	62	5	2			223,960
14	211,474	16,053	676	72	10	4	58		1L			228,348
15	119,685	8,595	919	33	29	19					1L	129,281
18	124,747	5,210	165	82	131	82	52	25				130,494
19	212,051	16,466	529	17	24	60	50	19	2	13	3	229,234
20	230,431	11,815	314	277	168	174	104	8	7	5		243,303
21	204,806	13,288	769	90	94	54	22	2		3		219,128
22	185,673	20,880	375	21	79	25	16	16				207,085
25	101,579L	9,559	865	65	27	33	5L	2		6		112,141L
26	168,359	22,590	1,252	536	1,017	517H	5	6	2			194,284
27	186,413	31,931	2,747H	485	347	193	20	12	2			222,150
28	206,885	50,993H	1,406	112	27	85	9	5		20H	20H	259,562
29	125,247	41,425	1,057	1,314H	1,087H	448	161	1L				170,740
TOTAL	3,828,793	318,039	16,608	4,956	3,533	2,190	1,010	212	23	53	24	4,175,441

Open contracts Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	170,540	34,278L	5,934	3,188L	2,554	1,516	1,144	765	300H	117	2L	220,338
4	163,784	35,200	5,919	3,190	2,554	1,516	1,144	765	300	117	2	214,491
5	172,881	36,616	5,925	3,192	2,554	1,516	1,144	765	300	117	2	225,012
6	176,261H	37,572	5,947	3,209	2,555	1,516	1,132	765	300	117	2	229,376
7	173,570	39,683	5,999	3,848	2,552	1,514	1,123	765	300	119	2	229,475H
8	159,033	39,834	5,984	3,852	2,552	1,581	1,153H	767	300	119	2	215,177
11	154,007	40,736	5,798	4,223	2,573	1,587	1,137	763	293	116	2	211,235
12	146,767	42,599	5,760L	4,218	2,582	1,586	1,028	768H	293	116	2	205,719
13	151,273	44,115	6,336	4,217	2,531	1,390	991	762	291	116	2	212,024
14	145,987	43,383	6,401	4,216	2,528	1,387	983	762	290	116	2	206,055
15	140,537	45,155	6,402	4,201	2,518L	1,381	983	762	290	116	3	202,348
18	140,502	47,042	6,351	4,202	2,615	1,398	981	762	290	116	3	204,262
19	141,400	50,341	6,524	4,203	2,594	1,398	938	748	288	114	3	208,551
20	140,720	54,423	6,596	4,210	2,607	1,388	884	742	281	112L	3	211,966
21	131,547	55,498	6,656	4,210	2,566	1,389	868	742	281	112	3	203,872
22	123,211	57,767	6,793	4,215	2,563	1,379	868	742	281	112	4	197,935
25	124,468	59,066	7,310	4,211	2,542	1,377L	863	742	281	116	4	200,980
26	118,349	66,203	7,728	4,428	3,502H	1,887	858	738L	279	116	4	204,092
27	92,359	75,610	9,087	4,650	3,254	1,932	854L	738	277L	116	4	188,881
28	72,499	91,123	9,473	4,738	3,254	1,939	862	738	277	136H	23H	185,062
29	60,366L	98,721H	9,569H	5,599H	2,614	2,148H	969	738	277	136	23	181,160L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	101-28	101-26	102-10**H**	100-05	100-10	100-05
3	99-15	99-12	99-21	98-07	99-00	98-28
4	99-07	99-10	99-19	98-13	98-31	98-29
5	98-03	98-07	98-09	97-05	97-15	97-11
3	96-16	96-18	97-21	96-16	96-25	96-22
9	97-17	97-21	97-29	97-06	97-18	97-17
10	97-23	97-21	97-28	97-10	97-22	97-19
11	96-27	96-24	96-27	95-02	95-15	95-10
12	96-24	96-28	96-28	94-06	94-23	94-21
15	95-20	95-17	95-27	95-07	95-21	95-22
16	95-05		96-00	94-27	95-23	
17	95-28	95-29	96-17	95-27	96-11	
18	96-26		96-27	94-19	94-22	94-20
19	94-13	94-14	94-15	93-00**L**	93-22	93-25
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	101-14	101-07	101-20**H**	99-23	99-23	99-23**A**
3	98-24	98-21	98-30	97-13	98-07	98-02
4	98-14	98-17	98-26	97-17	98-06	98-02
5	97-10	97-08	97-14	96-04	96-18	96-13
8	95-16	95-21	96-23	95-16	95-27	95-22
9	96-19	96-22	96-31	96-08	96-20	96-18
10	96-23	96-26	96-31	96-09	96-23	96-21
11	95-24	95-19	95-28	94-22	94-22	94-22**A**
12	95-18	95-20	95-25	93-00	93-22	93-18
15	94-18	94-12	94-28	94-05	94-19	94-23
16	94-04	94-01	95-00	93-24	94-22	94-23
17	94-30	94-27	95-18	94-27	95-11	95-12
18	95-28	95-25	95-28	93-20	93-24	93-21
19	93-16	93-13	93-18	92-00**L**	92-16	92-20
22	92-30	93-06	93-22	92-21	93-21	93-18
23	94-11	94-13	94-25	93-16	93-31	93-28
24	93-28	93-25	95-26	93-23	95-19	95-23
25	95-28	95-30	96-09	94-24	95-09	95-06
26	94-15	94-12	95-28	94-04	95-19	95-23
29	94-03	94-00	95-01	94-00	94-27	94-28
30	95-06	95-12	96-20	95-05	96-15	96-20

March 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	100-17		100-23**H**	98-26	98-26**A**	
3	97-23	97-24	98-02	96-15	97-06	97-04
4	97-15		97-28	96-20	97-05	97-06
5	96-10	96-12	96-13	95-07	95-18	95-15
8	94-19	94-20	95-22	94-19	94-27	94-24
9	95-24	95-20	95-30	95-09	95-18	95-20
10	95-25	95-23	96-00	95-11	95-23	95-21
11	94-20	94-24	94-28	93-22	93-22**A**	
12	94-19	94-18	94-23	91-31	92-19	92-17
15	93-10		93-28	93-05	93-19	93-22
16	93-00	93-01	93-31	92-24	93-23	93-21
17	93-25	93-26	94-18	93-25	94-13	94-11
18	94-25	94-26	94-29	92-22	92-23	92-26
19	92-16		92-18	91-04**L**	91-20	91-19
22	91-31	92-02	92-25	91-22	92-22	92-20
23	93-16	93-14	93-27	92-18	93-00	92-31
24	92-25	92-24	94-26	92-24	94-22	94-24
25	94-30	94-31	95-10	93-27	94-10	94-08
26	93-13	93-15	94-29	93-06	94-21	94-24
29	93-00	93-02	94-01	93-00	93-29	
30	94-07	94-09	95-22	94-07	95-19	95-22

June 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	99-12		99-23**H**	97-29	97-29**A**	
3	96-23	96-24	97-03	95-18	96-04	96-07
4	96-19		96-27	95-21	96-06	
5	95-09		95-09	94-14	94-22	94-17
8	94-02		94-21	93-24	93-28	93-24
9	94-23		94-25	94-09	94-17	94-18
10	94-23		94-31	94-12	94-21	
11	93-23		93-23	92-21	92-21**A**	
12	93-18		93-18	91-09	91-20	91-18
15	92-09		92-22	92-07	92-18	92-19
16	92-11		92-23	91-28	92-19	92-22
17	93-00		93-15	92-30	93-11	93-12
18	93-23		93-23	91-25	91-25	91-27
19	91-12		91-12	90-04**L**	90-22	90-18
22	91-00		91-24	90-24	91-21	91-23
23	92-14		92-28	91-19	92-00	92-01
24	91-31		93-26	91-27	93-23	
25	94-00		94-10	92-29	93-09	93-10
26	92-21		93-27	92-08	93-21	93-22
29	92-02		93-01	92-02	92-28	92-29
30	93-05		94-21	93-05	94-18	94-21

September 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	98-15		98-27**H**	97-01	97-01**A**	
3	96-06		96-06	94-31	95-12	95-09
4	95-15		95-27	94-26	95-07	
5	94-15		94-15	93-16	93-26	93-18
8	93-04		93-18	92-24	92-25	92-24
9	93-21		93-21	93-13	93-18	
10	93-26		93-27	93-14	93-22	
11	92-24		92-24	91-22	91-22**A**	
12	90-10		91-08	90-10	90-22	90-19
15	91-13		91-22	91-09	91-22	91-21
16	91-07		91-25	91-07	91-20	91-25
17	92-02		92-16	92-02	92-12	92-15
18	92-25		92-25	90-25	90-25	90-31
19	90-08		90-08	89-08**L**	89-18	89-22
22	90-10		90-27	89-28	90-25	
23	91-16		91-31	90-21	91-01	91-04
24	91-02		92-26	90-30	92-25	92-26
25	93-09		93-09	92-03	92-11	92-13
26	91-17		92-30	91-12	92-24	
29	91-05	91-06	92-00	91-05	91-30	91-31
30	92-14		93-25	92-10	93-25	93-24

December 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	97-24		98-00**H**	96-07	96-07**A**	
3	94-29		95-15	94-03	94-15	94-13
4	94-21		94-30	93-28	94-09	94-10
5	92-27		93-04	92-20	92-29	92-21
8	92-11		92-21	91-26	91-28	91-26
9	92-23		92-23	92-15	92-20	
10	92-24		92-30	92-17	92-26	92-25
11	91-28		91-28	90-25	90-25**A**	
12	91-25		91-25	89-22	89-25	89-22
15	90-24		90-26	90-15	90-25	90-24
16	90-00		90-30	90-00	90-25	90-30
17	91-06		91-20	91-06	91-18	91-20
18	91-30		91-30	90-05	90-11	90-05
19	89-30		89-30	88-20**L**	88-22	88-27
22	89-14		90-00	89-10	90-00	89-30
23	91-03		91-03	89-30	90-08	90-09
24	91-05		91-31	90-27	91-31	
25	92-13		92-17	91-10	91-20	91-18
26	90-19		92-03	90-19	91-26	91-29
29	90-11		91-09	90-11	91-04	
30	91-18		92-30	91-16	92-25	92-29

March 1988

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	96-22		97-09**H**	95-16	95-16**A**	
3	93-10		93-25	93-10	93-25	93-20
4	94-08		94-08	93-04	93-15	
5	92-24		92-24	91-25	91-28	91-27
8	91-27		91-27	90-30	91-02	90-30
9	91-29		91-29	91-19	91-24	91-25
10					91-30**N**	
11	90-31		90-31	89-30	89-30**A**	
12	88-20		89-04	88-20	88-30	88-28
15					89-30**N**	
16	89-16		90-05	89-16	89-30	90-05
17	90-20		90-27	90-16	90-25	90-27
18	91-05		91-05	89-14	89-18	89-14
19	88-05		88-05	87-25**L**	87-30	88-02
22	88-20		89-07	88-18	89-07	89-05
23	90-11		90-11	89-05	89-09	89-16
24	89-30		91-06	89-26	91-05	91-06
25	91-19		91-24	90-18	90-25	
26	90-05		91-14	89-27	91-07	91-04
29	89-23		90-13	89-22	90-11	
30	91-01		92-04	90-30	91-27	92-04

June 1988

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					94-26**N**	
3					92-29**N**	
4	93-17		93-17**H**	92-14	92-24	92-23
5					91-03**N**	
8	91-06		91-06	90-05	90-10	90-05
9	90-28		91-00	90-26	90-31	91-00
10					91-05**N**	
11					89-05**A**	
12	90-02		90-02	88-04**L**	88-05	88-04
15					89-07**N**	
16	88-29		89-14	88-22	89-07	89-14
17	90-02		90-05	90-00	90-02	90-04
18					88-25**N**	
19					87-12**N**	
22					88-15**N**	
23	89-15		89-15	88-15	88-19	88-26
24	89-14		90-16	89-14	90-15	90-16
25	90-31		90-31	89-28	90-03	
26	89-28		90-20	89-28	90-11	90-13
29					89-20**N**	
30					91-13**N**	

September 1988

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					94-06**N**	
3					92-09**N**	
4					92-02**N**	
5					90-14**N**	
8	90-17		90-17**H**	89-15	89-21	89-15
9	90-06		90-10	90-04	90-09	90-10
10					90-15**N**	
11					88-15**A**	
12					87-14**N**	
15	88-15		88-19	88-15	88-19	88-18
16	88-10		88-26	88-10	88-18	88-26
17	89-15		89-17	89-12	89-14	89-16
18					88-06**N**	
19	87-06		87-06	86-18**L**	86-23	86-24
22					87-27**N**	
23	88-27		88-27	87-27	87-31	88-06
24	88-26		89-28	88-26	89-27	89-28
25	90-00		90-02	89-08	89-15	
26					89-25**N**	
29					89-00**N**	
30					90-25**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

Sep	December 1988					March 1989					June 1989				
	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1	HOLIDAY					HOLIDAY					HOLIDAY				
2				93-20N					93-04N						
3				91-23N					91-07N						
4	91-29	92-05H	91-16	91-18	91-16				91-00N						
5	90-03	90-03	89-28	90-03	89-28				89-12N						
8	90-00	90-00	88-27	89-03	88-27				88-10N						
9	89-18	89-22	89-16	89-21	89-22				89-05N						
10				89-28N					89-11N						
11	88-30	88-30	87-28	87-28A		88-23	88-23H	87-11	87-11A						
12	87-15	87-15	86-27	86-27					86-10N						
15	87-24	88-00	87-24	88-00	87-31				87-15N						
16	87-21	88-08	87-21	87-31	88-08				87-24N						
17	88-24	88-30	88-24	88-28	88-30				88-14N						
18	90-02	90-02	87-21	87-25	87-21	88-13	88-13	87-06	87-09	87-06					
19	86-21	86-21	86-01L	86-06	86-07	86-07	86-07	85-18L	85-23	85-24					
22	86-26	87-12	86-26	87-12	87-09	86-22	86-29	86-21	86-29	86-25	86-01	86-16H	85-25L	86-16	86-11
23	88-09	88-09	87-09	87-13	87-20				87-04N					86-22N	
24	89-10	89-10	89-10	89-10					88-26N					88-12N	
25	88-30	89-06	88-22	88-29					88-13N					87-31N	
26	88-08	89-11	88-08	89-02	89-07				88-23N					88-09N	
29				88-14N					87-30N					87-16N	
30				90-07N					89-23N					89-09N	

Volume of sales Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	HOLIDAY												
2	33,339	151,752	2,306	349	328	31	4						188,109
3	34,218	286,280H	3,947	627	71	278	166						325,587H
4	22,380	267,061	2,695	1,551	412	487H	489H	11		1L			295,087
5	17,887	219,501	4,808	543	118	72	87			1			243,017
8	7,798	202,837	2,427	1,184	47	3L	25	8	8	4			214,341
9	7,126	163,000	1,616	338	437	18	5	1L	3	2			172,546
10	6,746	152,670	2,171	683	39	5							162,314
11	36,391H	151,455	1,078L	330	21	47	37			11	5		189,375
12	12,976	250,831	11,866H	5,858H	290	63	120	1		1			282,006
15	4,602	130,426L	2,117	1,417	483	277			1L	6			139,329L
16	9,359	201,681	1,641	262L	1L	54	13	10	13	7			213,041
17	3,468L	180,339	2,493	448	16	29	36	1	1	2			186,833
18	6,145	240,490	3,890	708	47	23	96			16	4		251,419
19	9,655	245,148	4,899	415	133	138	114		23H	23H	1L		260,549
22		171,166	1,767	1,204	439	41	48			4	8H	7H	174,684
23		214,905	1,550	419	269	166	66		5	2			217,382
24		243,458	2,106	1,466	184	181	85	4	4	1			247,489
25		255,119	2,054	533	296	43	245	77H	7	5			258,379
26		170,050	2,454	760	750	391	124	50		10			174,589
29		205,654	2,159	502	755	328	3L						209,401
30		220,870	5,215	3,814	1,833H	300	123						232,155
TOTAL	212,090	4,324,693	65,259	23,411	6,969	2,975	1,886	163	65	96	18	7	4,637,632

Open contracts Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	HOLIDAY												
2	53,456H	114,559L	10,246L	5,671L	2,792	2,157	969L	738L	277H	136L	23L		191,024
3	43,047	129,792	10,705	5,862	2,502	2,076	1,070	738	277	136	23		196,228
4	34,228	122,800	11,101	5,962	2,501	2,045	1,413	746H	277	136	23		181,232L
5	28,322	127,333	12,310	6,113	2,555	2,080	1,404	746	277	137	23		181,300
8	25,299	131,349	12,732	6,258	2,564	2,080	1,404	744	269	140	23		182,862
9	22,079	134,662	12,585	6,263	2,601	2,091	1,399	745	266	140	23		182,854
10	20,473	136,102	12,856	6,223	2,562	2,091	1,399	745	266	140	23		182,880
11	20,247	136,666	12,707	6,154	2,566	2,113	1,362	745	266	147	28		183,001
12	15,953	145,598	14,165	6,996	2,334L	2,141	1,413	745	266	148	28		189,787
15	14,720	143,483	13,854	7,331	2,511	1,982	1,413	745	266	148	28		186,481
16	10,255	150,385	13,633	7,349	2,512	1,967	1,400	739	253	155	28		188,676
17	9,126	152,708	14,085	7,393	2,507	1,946	1,364	740	252	157	28		190,306
18	6,646	167,397	14,036	7,375	2,544	1,929	1,342	740	252	161	28		202,450
19	4,653	179,987H	16,100	7,526	2,566	1,900	1,423	740	229	174H	29		215,327H
22	4,573	178,395	16,368	8,099	2,580	1,928	1,470	740	229	174	34H	5H	214,595
23	4,573	174,842	16,463	8,220	2,489	1,861L	1,481H	740	228	172	34	5	211,108
24	4,569	177,259	16,310	7,777	2,485	1,908	1,441	739	227	172	34	5	212,926
25	4,568L	175,481	16,227	7,958	2,519	1,958	1,446	739	224L	167	34	5	211,326
26	4,568	171,430	15,953	8,178	3,026	2,090	1,449	739	224	161	34	5	207,857
29		177,827	16,200	8,197	3,390	2,231	1,447	739	224	161	34	5	210,455
30		168,934	18,303H	11,298H	4,127H	2,236H	1,381	739	224	161	34	5	207,442

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close in points and 32nds of a point

December 1986

Oct	Open		High	Low	Close	
1	96-26	96-22	97-09	96-04	96-20	96-24
2	96-12	96-10	96-17	95-31	96-05	96-07
3	97-12	97-09	97-23	96-19	97-07	97-05
6	97-09	97-12	97-18	97-00	97-05	97-02
7	97-06	97-08	97-13	96-16	97-11	97-12
8	96-23	96-20	97-20	96-04	96-18	96-21
9	96-07	96-04	96-27	96-00	96-24	96-22
10	96-15	96-12	96-15	95-29	96-07	96-05
13	95-15	95-18	96-04	95-15	96-01	96-04
14	95-30	96-02	96-12	94-21	94-28	94-21
15	94-29	94-26	95-09	94-09	95-08	95-06
16	95-09	95-06	95-13	94-19	94-24	94-19
17	94-15	94-13	94-25	94-06	94-17	94-19
20	93-25	93-22	93-31	93-16**L**	93-20	93-23
21	94-05	94-07	94-26	94-02	94-20	94-23
22	94-02	93-30	95-23	93-28	95-20	95-17
23	95-28	95-25	96-14	95-20	96-08	96-10
24	95-30	95-28	96-07	95-26	95-28	95-30
27	95-22	95-19	96-23	95-19	96-18	96-20
28	96-24	96-22	96-26	96-04	96-06	96-08
29	95-24	95-26	97-14	95-24	97-03	97-05
30	98-10	98-07	98-22**H**	97-17	98-02	98-07
31	98-06	98-03	98-12	97-19	98-04	98-01

March 1987

Oct	Open		High	Low	Close	
1	95-26	95-28	96-13	95-10	95-23	95-26
2	95-15		95-19	95-02	95-09	95-07
3	96-12		96-24	95-19	96-06	96-08
6	96-15		96-18	96-02	96-06	96-04
7	96-08		96-14	95-18	96-14	96-12
8	95-25	95-26	96-20	95-05	95-22	95-20
9	95-09		95-28	95-02	95-24	95-25
10	95-15		95-16	94-31	95-07	95-08
13	94-13	94-12	95-06	94-12	95-05	95-06
14	94-31		95-14	93-24	93-28	93-24
15	93-28		94-11	93-12	94-10	94-08
16	94-12	94-13	94-15	93-23	93-27	93-23
17	93-18	93-17	93-27	93-08	93-20	93-22
20	92-28	92-26	93-02	92-21**L**	92-24	92-25
21	93-08	93-10	93-28	93-06	93-23	93-25
22	93-03	93-01	94-26	92-29	94-23	94-21
23	94-29	94-30	95-17	94-22	95-11	95-12
24	94-31	95-01	95-09	94-29	94-30	95-00
27	94-21	94-22	95-24	94-21	95-20	95-22
28	95-26	95-27	95-27	95-06	95-09	95-10
29	94-27		96-17	94-27	96-07	96-09
30	97-14	97-10	97-25**H**	96-20	97-07	97-09
31	97-06	97-08	97-14	96-22	97-07	97-05

June 1987

Oct	Open		High	Low	Close	
1	94-27		95-11	94-10	94-22	94-24
2	94-14		94-19	94-02	94-05	94-06
3	95-10	95-12	95-22	94-21	95-06	
6	95-14		95-17	95-02	95-05	95-04
7	95-05		95-12	94-18	95-11	95-12
8	94-20		95-21	94-06	94-22	94-21
9	94-07		94-27	94-03	94-26	94-25
10	94-17		94-17	94-00	94-08	
13	93-21		94-07	93-21	94-07	94-05
14	94-02		94-15	92-24	92-26	92-24
15	92-26		93-11	92-13	93-09	
16	93-09		93-14	92-22	92-22	92-24
17	92-16		92-26	92-09	92-19	92-21
20	91-26		92-01	91-21**L**	91-25	
21	92-10		92-28	92-07	92-23	92-24
22	92-02		93-25	92-02	93-23	93-22
23	93-25		94-15	93-24	94-11	94-12
24	94-04		94-09	93-30	93-30	94-00
27	93-24		94-23	93-23	94-20	94-21
28	94-25		94-26	94-07	94-10	
29	93-26		95-15	93-26	95-06	95-07
30	96-10	96-12	96-24**H**	95-20	96-10	96-08
31	96-07		96-12	95-23	96-04	96-06

September 1987

Oct	Open		High	Low	Close	
1	93-28		94-13	93-14	93-24	93-26
2	93-17		93-19	93-05	93-08	
3	94-13		94-22	93-25	94-08	94-07
6	94-14		94-16	94-03	94-06	94-05
7	94-01		94-13	93-20	94-13	
8	93-24		94-22	93-07	93-24	93-23
9	93-09		93-29	93-06	93-27	
10	93-14		93-19	93-03	93-09	93-11
13	92-23		93-08	92-23	93-07	93-08
14	93-06		93-15	91-26	91-28	
15	92-02		92-12	91-15	92-12	92-11
16	92-11		92-16	91-26	91-30	91-26
17	91-17		91-28	91-12	91-21	91-24
20	90-30		91-03	90-24**L**	90-26	90-27
21	91-14		91-29	91-10	91-24	91-26
22	91-09		92-26	91-09	92-23	92-24
23	93-02	93-01	93-15	92-25	93-10	93-13
24	93-02		93-10	92-30	92-30	93-01
27	92-26		93-25	92-25	93-21	93-22
28	93-25		93-27	93-09	93-10	93-11
29	92-28		94-16	92-28	94-07	94-09
30	95-10		95-25**H**	94-21	95-07	95-09
31	95-08		95-13	94-25	95-06	95-07

December 1987

Oct	Open		High	Low	Close	
1	93-08		93-18	92-20	93-01	92-31
2	92-24		92-24	92-10	92-11	92-12
3	93-16		93-25	92-29	93-13	93-11
6	93-14		93-18	93-09	93-09	
7	93-01		93-17	92-24	93-16	93-17
8	92-17		93-27	92-17	92-30	92-28
9	92-13		93-02	92-13	92-31	93-00
10	92-10		92-23	92-10	92-16	
13	91-30	91-28	92-13	91-28	92-11	92-13
14	92-00		92-01	91-00	91-00	
15	90-30		91-16	90-21	91-16	
16	91-17		91-18	90-31	91-02	90-31
17	90-19		90-29	90-19	90-27	90-29
20	90-04		90-08	89-30**L**	90-01	90-00
21	90-26		91-02	90-23	90-28	90-30
22	91-05		91-29	91-05	91-27	91-28
23	92-06		92-17	92-02	92-16	92-17
24	92-08		92-09	92-03	92-03	92-05
27	92-19		92-28	92-12	92-25	92-26
28	92-30		93-02	92-15	92-16	92-15
29	91-30		93-20	91-30	93-10	93-13
30	94-18		95-00**H**	93-26	94-13	94-12
31	94-21		94-21	93-29	94-09	94-10

March 1988

Oct	Open		High	Low	Close	
1	92-17		92-17	91-27	92-08	92-06
2					91-18**N**	
3	92-13	92-14	92-29	92-03	92-18	
6	92-16		92-16	92-16	92-16	
7	92-13		92-24	91-31	92-22	92-24
8	92-22		93-03	92-03	92-07	92-03
9	92-03		92-09	91-25	92-06	92-07
10					91-23**N**	
13					91-20**N**	
14	91-25		91-25	90-07	90-12	90-07
15	90-05		90-23	89-28	90-23	
16	90-20		90-24	90-06	90-11	90-06
17	90-03		90-07	89-26	90-02	90-04
20	89-12		89-12	89-04**L**	89-07	
21	90-00		90-09	89-31	90-03	90-05
22	91-05		91-05	91-03	91-05	91-03
23	91-16		91-24	91-05	91-22	91-23
24					91-11**N**	
27	91-25		92-02	91-19	91-31	92-00
28	91-24		92-06	91-21	91-23	91-21
29	91-06		92-26	91-06	92-15	92-19
30	93-26		94-01**H**	93-00	93-19	93-18
31	93 03		93-20	93-03	93-17	93-16

June 1988

Oct	Open		High	Low	Close	
1	91-21		91-21	91-16	91-17	91-16
2					90-27**N**	
3					91-27**N**	
6					91-25**N**	
7					92-01**N**	
8					91-12**N**	
9	91-13		91-18	91-02	91-15	91-16
10	91-00		91-00	91-00	91-00	
13					90-29**N**	
14					89-16**N**	
15					90-00**N**	
16	89-21		90-01	89-15	89-21	89-15
17	89-14		89-14	89-05**L**	89-11	89-14
20					88-17**N**	
21					89-14**N**	
22					90-12**N**	
23					90-31**N**	
24					90-19**N**	
27					91-08**N**	
28	91-01		91-14	90-29	91-00	90-29
29	90-26		92-02	90-26	91-23	91-27
30	92-31		92-31**H**	92-08	92-27	92-26
31	92-11		92-28	92-11	92-25	92-24

September 1988

Oct	Open		High	Low	Close	
1					90-28**N**	
2					90-06**N**	
3					91-06**N**	
6					91-04**N**	
7	91-05		91-12	91-05	91-08	91-12
8	91-10		91-23	90-24	90-27	90-24
9	90-25		90-30	90-14	90-27	90-28
10	90-13		90-19	90-08	90-19	90-12
13					90-09**N**	
14					88-28**N**	
15					89-12**N**	
16	89-16		89-16	88-27	89-01	88-27
17					88-26**N**	
20	88-06		88-06	87-26**L**	87-28	87-29
21					88-26**N**	
22					89-24**N**	
23	90-12		90-12	90-04	90-10	90-09
24					89-29**N**	
27					90-18**N**	
28					90-07**N**	
29					91-05**N**	
30					92-04**N**	
31	91-21		92-06**H**	91-21	92-03	92-02

December 1988

Oct	Open		High	Low	Close	
1					90-10**N**	
2					89-20**N**	
3	90-20		90-26	90-05	90-20	
6					90-18**N**	
7					90-26**N**	
8	90-28		91-05	90-06	90-09	90-06
9	90-07		90-12	89-28	90-09	90-10
10					89-26**N**	
13					89-23**N**	
14					88-10**N**	
15	88-02		88-26	88-02**L**	88-26	
16					88-09**N**	
17					88-08**N**	
20					87-11**N**	
21					88-08**N**	
22	89-08		89-08	89-06	89-06	
23	89-26		89-26	89-18	89-23	89-21
24					89-09**N**	
27					89-30**N**	
28					89-19**N**	
29					90-17**N**	
30	91-22		91-28**H**	90-30	91-17	91-16
31	91-01		91-18	91-01	91-15	91-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1989					June 1989				
Oct	Open	High	Low	Close		Open	High	Low	Close	
1				89-26**N**					89-12**N**	
2				89-04**N**					88-22**N**	
3				90-04**N**					89-22**N**	
6				90-02**N**					89-20**N**	
7				90-10**N**					89-28**N**	
8				89-22**N**					89-08**N**	
9				89-26**N**					89-12**N**	
10				89-10**N**					88-28**N**	
13				89-07**N**					88-25**N**	
14				87-26**N**					87-12**N**	
15				88-10**N**					87-28**N**	
16				87-25**N**					87-11**N**	
17				87-24**N**					87-10**N**	
20				86-27**N**					86-13**N**	
21				87-24**N**					87-10**N**	
22				88-22**N**					88-08**N**	
23	89-10	89-10	89-02	89-06	89-03	88-26	88-26	88-19	88-23	88-19
24				88-23**N**					88-07**N**	
27	89-01	89-12**H**	89-01**L**	89-11	89-12	88-17	88-28**H**	88-17**L**	88-27	88-28
28				89-01**N**					88-17**N**	
29				89-31**N**					89-15**N**	
30				90-30**N**					90-14**N**	
31				90-28**N**					90-12**N**	

Volume of sales Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	241,724	4,751	793	292	140	72	60					247,832
2	128,772	2,934	34	77	57							131,874
3	196,808	2,454	31	171	99	69			1**L**			199,633
6	101,260	1,985	92	141	9	25						103,512
7	163,245	1,465	72	110	23	18		1**L**				164,934
8	229,805	2,105	945	203	87	100		50	1			233,296
9	155,798	2,835	730	112	57	53	28	27	2			159,642
10	131,945	309**L**	2,789**H**	145	23		12	13				135,236
13	24,139**L**	528	14**L**	161	4							24,846**L**
14	195,093	2,415	670	174	51	2**L**						198,405
15	193,624	1,867	266	210	63	64			3			196,097
16	178,286	1,125	103	74**L**	10	9	20	1				179,628
17	153,391	2,100	539	375	3	47	4					156,459
20	127,143	1,863	1,527	1,032	10	222		101**H**				131,898
21	163,029	3,084	691	94	18	15						166,931
22	211,784	3,706	432	182	2**L**	2			1			216,109
23	191,615	4,565	210	437	35	102		3	3	25**H**	25**H**	197,020
24	79,562	2,062	61	176	4							81,865
27	137,936	2,511	102	77	57	2				5**L**	5**L**	140,695
28	164,107	2,090	925	183	34	142	112**H**					167,593
29	213,889	4,442	1,143	746	143	235	15					220,613
30	255,953**H**	6,175**H**	686	1,741**H**	347**H**	541**H**	2**L**		6**H**			265,451**H**
31	129,616	3,353	250	177	80	30	17	15	5			133,543
TOTAL	3,768,524	60,724	13,105	7,090	1,356	1,750	270	211	22	30	30	3,853,112

Open contracts Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	168,798	19,489**L**	11,409	4,097	2,169	1,421**L**	799**L**	224**L**	161**H**	34**L**	5**L**	208,606
2	167,081**L**	21,154	11,423	4,083	2,158	1,421	799	224	161	34	5	208,543**L**
3	169,239	20,539	11,421	4,142	2,106	1,456	799	224	161	34	5	210,126
6	167,651	20,974	11,433	4,142	2,106	1,471	799	224	161	34	5	209,000
7	174,870	21,284	11,387	4,090	2,088**L**	1,467	799	225	161	34	5	216,410
8	172,327	21,848	11,034**L**	4,123	2,166	1,467	799	265	160	34	5	214,228
9	170,575	23,631	11,421	4,144	2,120	1,438	822	262	158	34	5	214,610
10	170,084	23,640	14,144	4,138	2,141	1,438	821	262	158	34	5	216,865
13	169,824	23,915	14,137	4,142	2,142	1,438	821	262	158	34	5	216,870
14	179,505	24,033	14,099	4,164	2,166	1,437	821	262	158	34	5	226,684
15	183,400	24,155	14,103	4,182	2,126	1,474	821	262	158	34	5	230,720
16	184,165	24,462	14,109	4,197	2,128	1,477	821	263	158	34	5	231,819
17	185,846	24,386	14,144	4,396	2,128	1,524	825	263	158	34	5	233,709
20	186,331**H**	24,585	14,663	4,400	2,128	1,597	825	363**H**	158	34	5	235,089**H**
21	182,280	25,021	15,008	4,373	2,126	1,596	825	363	158	34	5	231,789
22	182,003	25,204**H**	14,815	4,374	2,125	1,598	825	363	158	34	5	231,504
23	181,109	25,147	14,819	4,165	2,114	1,700	825	361	158	34	25	230,457
24	179,683	25,066	14,788	4,181	2,117	1,700	825	361	158	34	25	228,938
27	179,187	23,949	14,814	4,251	2,146	1,702	825	361	158	36**H**	30**H**	227,459
28	175,953	24,641	14,859	4,340	2,131	1,724	874**H**	361	158	36	30	225,107
29	180,425	24,137	15,001	4,590**H**	2,214	1,869	874	361	158	36	30	229,695
30	183,889	23,317	15,156	3,835	2,387	1,896**H**	874	361	158	36	30	231,939
31	183,326	24,238	15,249**H**	3,813**L**	2,412**H**	1,896	871	346	153**L**	36	30	232,370

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Nov	Open		High	Low	Close	
3	98-07	98-09	99-05	98-07	98-20	98-22
4	98-05	98-07	98-29	98-03	98-19	98-21
5	98-22	98-25	98-29	98-09	98-20	98-19
6	98-10	98-12	98-12	97-05	97-07	97-10
7	96-11	96-16	96-31	96-00	96-11	96-09
10	95-24	95-26	96-19	95-19**L**	96-19	96-17
11	96-20	96-18	96-21	96-12	96-15	96-12
12	96-16	96-18	97-01	96-05	96-28	97-01
13	97-03	97-05	97-18	96-30	97-07	97-11
14	97-03	97-06	98-09	97-02	98-04	98-06
17	98-05	98-02	99-16	97-28	99-13	99-10
18	99-00	99-04	99-12	98-13	98-19	98-18
19	99-00	99-03	99-28	99-00	99-28	99-26
20	99-23	99-20	100-07	99-06	99-18	99-15
21	99-23	99-26	100-03	99-15	99-20	99-22
24	99-30	99-27	100-14	99-26	100-08	100-10
25	100-18	100-15	100-22**H**	99-08	99-12	99-14
26	99-10	99-13	99-23	98-31	99-19	99-21
27	**HOLIDAY**					
28	99-18	99-21	99-27	99-17	99-22	99-23

March 1987

Nov	Open		High	Low	Close	
3	97-09		98-07	97-09	97-25	97-24
4	97-08	97-09	98-00	97-06	97-23	97-25
5	97-24	97-25	98-00	97-11	97-21	97-22
6	97-13	97-12	97-13	96-08	96-09	96-12
7	95-14	95-12	96-01	95-02	95-13	95-11
10	94-25	94-28	95-22	94-22**L**	95-22	95-20
11	95-22	95-23	95-24	95-15	95-18	95-16
12	95-18	95-20	96-03	95-07	96-00	96-03
13	96-05	96-08	96-21	96-02	95-12	96-14
14	96-06	96-08	97-13	96-06	97-09	97-10
17	97-09	97-13	98-19	97-00	98-17	98-13
18	98-03	98-06	98-14	97-15	97-22	97-20
19	98-01	98-03	98-31	98-01	98-31	98-29
20	98-30	98-23	99-10	98-09	98-19	98-21
21	98-26	98-27	99-06	98-18	98-23	98-25
24	98-30	99-00	99-17	98-28	99-10	99-13
25	99-22	99-19	99-25**H**	98-10	98-13	98-16
26	98-12	98-15	98-24	98-01	98-21	98-23
27	**HOLIDAY**					
28	98-20	98-23	98-28	98-19	98-25	98-22

June 1987

Nov	Open		High	Low	Close	
3	96-10		97-07	96-10	96-22	96-24
4	96-04	96-09	96-31	96-06	96-24	96-23
5	96-26		97-00	96-13	96-23	
6	96-13		96-13	95-12	95-13	
7	94-13	94-14	95-02	94-03	94-11	94-12
10	93-30		94-24	93-24**L**	94-23	94-24
11	94-26		94-26	94-17	94-20	94-19
12	94-23		95-04	94-09	95-02	95-04
13	95-08		95-23	95-05	95-17	95-14
14	95-08		96-15	95-08	96-12	96-10
17	96-09		97-21	96-04	97-17	97-18
18	97-11	97-10	97-16	96-16	96-21	96-22
19	97-03	97-04	98-01	97-03	97-31	98-01
20	97-28	97-27	98-11	97-11	97-23	97-22
21	97-27		98-06	97-21	97-26	97-28
24	98-04		98-18	98-00	98-12	98-14
25	98-20		98-24**H**	97-11	97-15	97-16
26	97-12	97-13	97-25	97-01	97-24	97-21
27	**HOLIDAY**					
28	97-22		97-28	97-20	97-25	

September 1987

Nov	Open		High	Low	Close	
3	95-12		96-07	95-12	95-24	95-25
4	95-14		96-00	95-08	95-25	
5	95-27		95-31	95-14	95-24	95-25
6	95-13		95-13	94-14	94-14	94-15
7	93-17		94-02	93-05	93-13	
10	93-00		93-27	92-27**L**	93-25	93-27
11	93-28		93-29	93-21	93-23	
12	93-30		94-05	93-13	94-04	94-05
13	94-11		94-23	94-07	94-19	94-17
14	94-19		95-20	94-19	95-19	95-16
17	95-10		96-26	95-09	96-24	96-22
18	96-16		96-21	95-24	95-24	
19	96-20		97-03	96-15	97-00	97-03
20	96-26		97-15	96-14	96-23	96-24
21	97-03		97-06	96-24	96-29	96-28
24	97-05		97-18	97-04	97-14	97-15
25	97-25		97-25**H**	96-14	96-16	96-17
26	96-08		96-24	95-05	96-23	96-24
27	**HOLIDAY**					
28	96-26		96-28	96-23	96-26	

December 1987

Nov	Open		High	Low	Close	
3	94-18		95-10	94-18	94-28	
4	94-11		95-05	94-11	94-29	
5	94-31		95-01	94-21	94-28	94-29
6	94-16		94-16	93-18	93-18	93-19
7	92-25		93-05	92-08	92-16	
10	92-06		93-00	91-30**L**	92-30	93-00
11	93-00		93-00	92-24	92-27	92-28
12	93-06		93-09	92-18	93-09	
13	93-18		93-26	93-12	93-22	
14	94-00		94-24	93-26	94-23	94-21
17	94-18		96-00	94-18	95-30	95-28
18	95-24		95-24	94-28	94-30	94-28
19	95-25		96-10	95-20	96-08	96-07
20	96-03		96-16	95-19	95-27	95-28
21	96-06		96-13	95-29	96-02	96-00
24	96-17		96-21	96-10	96-17	96-18
25	96-26		96-26**H**	95-17	95-17	95-19
26	95-10		95-26	95-08	95-26	
27	**HOLIDAY**					
28	95-29		95-29	95-25	95-28	

March 1988

Nov	Open		High	Low	Close	
3	93-31		94-16	93-31	94-04	94-02
4	93-26		94-09	93-23	94-03	
5	94-03		94-07	93-23	94-02	94-03
6	93-15		93-20	92-25	92-25	
7	92-11		92-11	91-17	91-22	
10	91-14		92-07	91-05**L**	92-05	92-07
11	92-07		92-07	92-01	92-02	92-03
12	92-15		92-16	91-25	92-16	
13	92-30		93-02	92-20	92-29	
14	93-07		93-31	93-07	93-30	93-28
17	93-25		95-04	93-25	95-04	
18	94-28		95-01	94-02	94-13	94-02
19	95-00		95-13	94-27	95-12	95-13
20	95-19		95-19	94-25	95-00	95-02
21	95-13		95-19	95-05	95-08	95-06
24	95-30		95-30	95-24	95-30	95-24
25	96-00		96-00**H**	94-24	94-24	
26	94-27		94-31	94-26	94-30	94-31
27	**HOLIDAY**					
28	95-07		95-07	94-30	95-01	

June 1988

Nov	Open		High	Low	Close	
3					93-10**N**	
4	93-00		93-17	93-00	93-11	
5	93-15		93-15	93-03	93-11	
6	92-23		92-26	92-01	92-01	
7					90-30**N**	
10					91-16**N**	
11	91-16		91-16	91-10**L**	91-10	91-12
12					91-24**N**	
13	92-01		92-06	91-28	92-05	92-06
14	92-26		93-08	92-24	93-08	93-05
17	94-13		94-13	94-13	94-13	
18	94-08		94-08	93-10	93-22	93-10
19	94-09		94-21**H**	94-03	94-18	94-21
20	94-20		94-20	94-01	94-08	94-10
21					94-14**N**	
24					95-00**N**	
25	94-14		94-14	93-31	94-00	93-31
26	93-19		94-06	93-19	94-03	94-06
27	**HOLIDAY**					
28					94-08**N**	

September 1988

Nov	Open		High	Low	Close	
3	92-21		93-02	92-20	92-22	92-20
4	92-24		92-27	92-21	92-22	
5	92-22		92-26	92-14	92-22	
6	91-31		91-31	91-11	91-12	91-11
7	90-12		90-12	90-03**L**	90-07	90-08
10					90-27**N**	
11	90-29		90-29	90-21	90-22	90-23
12					91-03**N**	
13	91-16		91-20	91-07	91-18	91-17
14	92-06		92-19	92-04	92-19	92-16
17					93-24**N**	
18					92-20**N**	
19	93-14		93-31	93-14	93-28	93-31
20					93-20**N**	
21					93-24**N**	
24	94-10		94-10**H**	94-10	94-10	
25	93-10		93-10	93-08	93-10	93-08
26					93-15**N**	
27	**HOLIDAY**					
28					93-17**N**	

December 1988

Nov	Open		High	Low	Close	
3					92-00**N**	
4	91-22		92-08	91-22	92-03	
5	92-00		92-05	92-00	92-03	
6	91-00		91-00	90-23	90-25	90-23
7					89-22**N**	
10					90-08**N**	
11	90-07		90-09	90-02**L**	90-02	90-04
12					90-15**N**	
13	90-18		90-30	90-18	90-28	90-29
14					91-28**N**	
17	91-21		93-04	91-21	93-01	93-04
18	92-24		92-31	92-00	92-10	92-00
19					93-11**N**	
20					93-00**N**	
21					93-04**N**	
24	93-22		93-22**H**	93-22	93-22	
25	93-00		93-03	92-19	92-22	92-19
26					92-26**N**	
27	**HOLIDAY**					
28					92-28**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1989					June 1989				
Nov	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3				91-14N					90-30N	
4				91-18N					91-03N	
5				91-18N					91-03N	
6				90-05N					89-21N	
7				89-02N					88-18N	
10				89-23N					89-08N	
11				89-19N					89-04N	
12				89-29N					89-13N	
13				90-11N					89-27N	
14				91-10N					90-26N	
17				92-18N					92-02N	
18	91-30	91-30	91-14L	91-27	91-14	91-15	91-15H	90-30L	91-11	90-30
19				92-25N					92-09N	
20				92-14N					91-30N	
21				92-18N					92-02N	
24				93-04N					92-20N	
25				92-00N					91-15N	
26	91-15	92-07H	91-15	92-04	92-07				91-22N	
27	HOLIDAY					HOLIDAY				
28				92-09N					91-24N	

Volume of sales Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
3	165,989	3,369	642	110	120	16		2				170,248
4	162,607	4,714	1,371	49	65	34	11	20	12			168,883
5	172,281	14,012	1,825	197	58	127	32	30	2			188,564
6	226,500	5,355	1,610	615	200	146	68	14	5			234,513
7	202,954	10,365	3,001	236	30	34		2				216,622
10	164,694	13,688	7,080H	347	246	41						186,096
11	21,018L	3,235L	145L	273	193	75	22	50H	6			25,017L
12	187,885	6,839	1,292	574	85	4L						196,679
13	190,793	7,850	294	628	174	583H	141H	1L	1L			200,465
14	185,850	9,240	1,411	102	117	7	5	5				196,737
17	221,278	14,694	5,321	4,772H	214	54	1L		9			246,343
18	222,671	11,298	2,830	927	298	195	18		36H	42H	20H	238,337
19	204,958	17,313	1,352	536	66	60	43	7				224,335
20	230,843H	17,090	949	1,434	80	42	4					250,442
21	168,716	15,135	1,525	78	51	17						185,522
24	156,892	15,285	1,085	489	72	4		1	1			173,829
25	229,591	31,192H	2,245	786	367H	381	5	36	10			264,613H
26	144,174	29,820	863	38	41	4	1			3L		174,944
27	HOLIDAY											
28	38,741	13,894	158	14L	29L	6						52,842
TOTAL	3,298,435	244,388	34,999	12,205	2,506	1,830	351	168	84	45	20	3,595,031

Open contracts Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
3	186,178	25,099L	15,302L	3,831	2,411	1,889	871	344H	153H	36H	30H	236,144
4	183,438	26,418	15,515	3,865	2,384	1,887L	872	324	152	36	30	234,921
5	187,112H	32,177	15,697	3,818	2,377	1,911	874	294	151	36	30	244,477
6	183,404	33,229	15,794	3,697	2,252	1,919	889H	285L	149	36	30	241,684
7	180,538	36,320	15,402	3,751	2,226	1,929	889	286	149	36	30	241,558
10	183,532	37,369	15,914	3,661	2,225L	1,927	889	286	149	36	30	246,038
11	178,021	35,645	15,804	3,575L	2,287	1,924	868	336	149	36	30	238,675
12	183,997	37,569	15,940	3,687	2,336	1,926	868	336	149	36	30	246,876
13	179,721	38,951	16,024	4,079	2,410	1,941	848L	336	150	36	30	244,526
14	180,206	39,666	16,494	4,091	2,428	1,943	848	336	150	36	30	246,228
17	179,504	43,496	21,201	7,610	2,462	1,977	848	336	153	36	30	257,655H
18	169,919	46,153	22,569	7,655	2,473	2,031	863	336	143L	16	10L	252,168
19	163,485	53,132	22,552	7,624	2,511H	1,993	857	336	143	16	10	252,659
20	151,937	54,435	22,603	7,686	2,499	1,972	853	336	143	16	10	242,490
21	146,001	57,285	23,139H	7,694	2,504	1,987	853	336	143	16	10	239,968
24	138,381	60,218	22,940	7,852	2,505	1,983	853	335	143	16	10	235,236
25	125,791	67,900	22,702	8,370	2,478	2,105H	853	335	148	16	10	230,708
26	112,654	81,687	22,676	8,406	2,485	2,103	853	335	148	14L	10	231,371
27	HOLIDAY											
28	108,479L	83,680H	22,718	8,411H	2,492	2,105	853	335	148	14	10	229,245L

H = high L = low A = asked B = bid N = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Dec	Open		High	Low	Close	
1	99-04	99-00	99-15	98-24**L**	99-14	99-11
2	99-20	99-23	100-27	99-17	100-26	100-27
3	101-12	101-09	101-20	101-01	101-03	101-04
4	101-02	101-04	101-30**H**	100-31	101-22	101-20
5	101-13	101-15	101-15	99-22	99-27	99-25
8	99-31	100-01	100-18	99-08	100-17	100-18
9	100-20		100-25	100-04	100-10	100-12
10	100-05	100-07	101-00	100-01	101-00	100-29
11	100-22	100-16	100-24	99-18	99-22	99-27
12	99-16	99-13	100-09	99-07	99-28	99-25
15	99-08	99-06	99-27	98-27	99-25	
16	100-06	100-05	100-18	99-30	100-03	100-07
17	100-10	100-09	100-16	100-02	100-09	100-10
18	100-26	100-24	100-29	100-08	100-12	100-13
19	100-11	100-10	100-26	100-06	100-25	100-20
22						
23						
24						
25	**HOLIDAY**					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	98-07	98-00	98-16	97-24**L**	98-16	98-13
2	98-22	98-26	99-27	98-18	99-26	99-27
3	100-12	100-10	100-21	100-01	100-03	100-04
4	100-09	100-03	100-30**H**	100-00	100-22	100-20
5	100-15	100-13	100-15	98-22	98-22	98-26
8	98-30	99-01	99-19	98-06	99-16	99-19
9	99-19	99-21	99-24	99-04	99-09	99-12
10	99-06	99-08	100-00	99-01	100-00	99-28
11	99-20	99-18	99-24	98-17	98-22	98-27
12	98-13	98-16	99-10	98-06	98-27	98-25
15	98-02	98-00	98-28	97-25	98-24	98-25
16	99-06	99-04	99-19	98-30	99-03	99-08
17	99-09	99-07	99-15	99-02	99-09	99-08
18	99-20	99-24	99-29	99-05	99-09	99-12
19	99-05	99-10	99-25	99-03	99-23	99-25
22	99-09	99-11	100-06	99-06	100-02	100-04
23	100-04	100-08	100-20	100-04	100-09	100-11
24	100-10	100-13	100-15	100-07	100-12	100-13
25	**HOLIDAY**					
26	100-08	100-09	100-12	100-06	100-07	100-08
29	99-31	99-29	99-31	98-30	99-04	98-30
30	98-24	98-21	98-26	98-12	98-17	98-19
31	98-27	98-25	98-28	98-04	98-05	98-07

June 1987

Dec	Open		High	Low	Close	
1	97-03	97-05	97-16	96-27	97-16	97-15
2	97-25		98-29	97-20	98-29	98-26
3	99-12	99-14	99-22	99-02	99-03	99-05
4	99-05		99-30**H**	99-00	99-22	99-20
5	99-14	99-12	99-14	97-21	97-24	97-23
8	98-00	97-31	98-18	97-06	98-15	98-18
9	98-20	98-19	98-22	98-04	98-10	
10	98-07	98-05	99-00	98-02	98-30	99-00
11	98-17	98-18	98-23	97-17	97-23	
12	97-12	97-13	98-10	97-04	97-23	97-25
15	97-00	96-31	97-26	96-24**L**	97-21	97-24
16	98-04	98-05	98-18	97-31	98-03	98-04
17	98-08		98-13	98-02	98-08	98-07
18	98-24	98-23	98-28	98-06	98-10	98-08
19	98-07	98-06	98-25	98-04	98-23	98-25
22	98-10	98-09	99-06	98-06	99-03	99-02
23	99-05		99-19	99-05	99-08	99-10
24	99-10	99-11	99-14	99-07	99-11	99-12
25	**HOLIDAY**					
26	99-08	99-09	99-11	99-06	99-08	
29	98-28		98-29	98-00	98-02	98-00
30	97-23	97-20	97-25	97-13	97-17	97-18
31	97-24	97-25	97-28	97-04	97-06	97-05

September 1987

Dec	Open	High	Low	Close	
1	95-28	96-16	95-28	96-15	96-16
2	96-27	97-29	96-23	97-29	
3	98-11	98-19	98-05	98-06	98-05
4	98-10	98-29**H**	98-05	98-22	98-21
5	98-07	98-07	96-24	96-24	
8	97-03	97-17	96-09	97-15	97-17
9	97-14	97-22	97-07	97-12	97-10
10	97-09	97-30	97-05	97-29	97-30
11	97-15	97-18	96-18	96-21	96-23
12	96-16	97-03	96-09	96-22	96-25
15	95-30	96-25	95-27**L**	96-25	96-24
16	97-01	97-17	97-00	97-02	97-04
17	97-09	97-13	97-04	97-08	97-07
18	97-22	97-27	97-05	97-09	
19	97-05	97-24	97-05	97-24	97-22
22	97-07	98-05	97-07	98-02	98-05
23	98-11	98-18	98-06	98-08	
24	98-10	98-14	98-08	98-12	98-14
25	**HOLIDAY**				
26	98-07	98-10	98-06	98-08	98-06
29	97-31	97-31	97-00	97-03	97-00
30	96-23	96-23	96-13	96-18	96-16
31	96-25	96-25	96-05	96-07	96-05

December 1987

Dec	Open		High	Low	Close	
1	94-31		95-21	94-31	95-16	95-19
2	95-28		96-31	95-26	96-31	
3	97-15		97-20	97-05	97-09	97-07
4	97-09		97-31**H**	97-06	97-24	97-23
5	97-10		97-10	95-26	96-04	95-26
8	96-11		96-19	95-12	96-15	96-19
9	96-15		96-23	96-11	96-16	96-11
10	96-03		97-00	96-03	97-00	96-31
11	96-16		96-19	95-21	95-21	95-24
12	95-18		96-04	95-13	95-22	95-26
15	95-00		95-26	94-30**L**	95-23	95-26
16	96-03		96-22	96-03	96-03	96-05
17	96-05		96-13	96-04	96-09	96-08
18	96-23	96-25	96-26	96-06	96-11	96-09
19	96-16		96-24	96-11	96-24	96-22
22	96-07		97-03	96-07	97-02	97-03
23	97-08		97-20	97-07	97-10	97-08
24	97-10		97-13	97-08	97-11	97-12
25	**HOLIDAY**					
26	97-08		97-10	97-06	97-09	97-08
29	96-31		96-31	96-00	96-03	96-00
30	95-21		95-22	95-13	95-18	
31	95-26		95-26	95-06	95-06	

March 1988

Dec	Open	High	Low	Close	
1	94-09	94-24	94-06	94-23	94-24
2	95-24	96-04	95-20	96-02	96-04
3	96-22	96-25	96-12	96-15	96-12
4	96-13	97-02**H**	96-13	96-29	96-27
5	96-04	96-09	94-30	95-10	94-30
8	94-20	95-23	94-17	95-19	95-23
9	95-19	95-27	95-14	95-18	95-14
10	95-06	96-02	95-05	96-00	96-02
11	95-14	95-14	94-26	94-26	
12	94-15	95-06	94-15	94-23	94-28
15	94-12	94-29	94-02**L**	94-26	94-29
16	95-06	95-24	95-06	95-06	95-08
17	95-08	95-16	95-08	95-12	95-10
18	95-24	95-28	95-10	95-14	95-10
19	95-06	95-24	95-06	95-24	95-22
22	95-07	96-04	95-07	96-02	96-04
23	96-09	96-19	96-09	96-10	96-09
24	96-12	96-13	96-12	96-12	96-13
25	**HOLIDAY**				
26	96-08	96-11	96-07	96-09	
29	95-17	95-17	95-00	95-04	95-00
30	94-21	94-23	94-13	94-18	
31	94-22	94-25	94-06	94-06	94-07

June 1988

Dec	Open	High	Low	Close	
1	93-23	93-31	93-20	93-30	93-31
2	94-07	95-11	94-06	95-09	95-11
3	95-29	95-29	95-18	95-22	95-18
4	95-19	96-08**H**	95-19	96-03	96-01
5	94-16	94-23	94-05	94-16	94-05
8	93-26	94-29	93-24	94-26	94-29
9	94-25	95-01	94-19	94-23	94-19
10	94-08	95-06	94-08	95-03	95-06
11	94-20	94-20	93-29	93-30	93-29
12	94-02	94-07	93-24	93-24	93-31
15				94-00**N**	
16	94-15	94-30	94-10	94-10	94-12
17	94-10	94-18	94-10	94-16	94-13
18	94-28	94-30	94-12	94-16	94-12
19	94-19	94-26	94-18	94-26	94-24
22	94-10	95-06	94-10	95-02	95-06
23	95-13	95-21	95-11	95-12	95-11
24	95-14	95-15	95-14	95-14	95-15
25	**HOLIDAY**				
26	95-10	95-14	95-09	95-11	
29	94-19	94-19	94-02	94-06	94-02
30	93-18	93-25	93-18	93-20	
31	93-24	93-26	93-09**L**	93-10	93-09

September 1988

Dec	Open	High	Low	Close	
1	93-00	93-08	92-29	93-07	93-08
2	94-08	94-20	94-04	94-18	94-20
3				94-26**N**	
4				95-09**N**	
5				93-13**N**	
8	93-07	94-05	93-00	94-02	94-05
9	94-01	94-09	93-26	93-31	93-26
10	94-07	94-12	94-01	94-10	94-12
11				93-01**N**	
12				93-03**N**	
15				93-05**N**	
16				93-17**N**	
17	93-18	93-23	93-17	93-21	93-17
18				93-16**N**	
19				93-28**N**	
22	93-13	94-10	93-13	94-06	94-10
23	94-17	94-25**H**	94-15	94-16	94-15
24				94-19**N**	
25	**HOLIDAY**				
26				94-15**N**	
29	93-23	93-23	93-06	93-10	93-06
30	92-22	92-29	92-22	92-24	
31	92-28	92-30	92-13**L**	92-14	92-13

December 1988

Dec	Open	High	Low	Close	
1	92-11	92-19	92-11	92-18	92-19
2				93-31**N**	
3	94-09	94-09	94-04	94-09	94-04
4	94-04	94-29**H**	94-04	94-23	94-19
5	93-16	93-16	92-23	92-23	
8				93-15**N**	
9				93-03**N**	
10	93-00	93-20	93-00	93-19	93-20
11				92-06**N**	
12	92-20	92-20	92-02	92-02	92-09
15				92-11**N**	
16	92-24	93-10	92-21	92-23	
17				92-22**N**	
18	93-08	93-08	92-22	92-25	92-22
19				93-02**N**	
22	92-19	93-16	92-19	93-12	93-16
23	93-27	93-31	93-21	93-22	93-21
24				93-25**N**	
25	**HOLIDAY**				
26	93-25	93-25	93-21	93-21	
29	92-29	92-30	92-12	92-16	92-12
30	92-00	92-05	91-28	91-30	
31	92-02	92-04	91-20**L**	91-20	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

Dec	March 1989					June 1989					September 1989				
	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1				92-00N					91-15N						
2	92-07	93-12	92-07	93-10	93-12				92-27N						
3				93-16N					92-30N						
4	93-28	94-05H	93-28	94-01	93-31	93-12	93-18H	93-12	93-15	93-13					
5				92-03N		91-21	91-21	91-17	91-17						
8				92-27N					92-09N						
9				92-14N					91-27N						
10				92-30N					92-10N						
11				91-13N					90-22N						
12				91-17N					90-27N						
15				91-19N					90-29N						
16				91-31N					91-09N						
17				91-29N					91-06N						
18				91-30N					91-08N						
19				92-10N					91-20N						
22				92-24N					92-02N		90-16	91-14H	90-16	91-10	91-14
23				92-29N					92-07N					91-19N	
24				93-01N					92-11N					91-23N	
25	HOLIDAY					HOLIDAY					HOLIDAY				
26				92-29N					92-07N					91-19N	
29	92-05	92-05	91-20	91-24	91-20				90-30N					90-10N	
30	91-04	91-11	91-04	91-06					90-16N					89-27N	
31	91-10	91-12	90-28L	90-28		90-20	90-22	90-06L	90-06		89-31	90-01	89-17L	89-17	

Volume of sales Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	89Sep	TOTAL
1	164,927H	61,306	2,162	447	84	55	48	24	1L				229,054
2	53,184	244,610	4,179	513	1,324	199	151	50		2L			304,212
3	15,876	191,794	1,648	1,776	636	522	274		5				212,531
4	22,431	195,268	4,266	1,263	360	489	152		2	5H	5H		224,241
5	26,298	287,810H	4,503	1,502	81	94	12		15		1L		320,316H
8	23,309	243,536	6,256	1,912H	731	677H	436	2L			1		276,860
9	8,381	172,631	602	48	72	47	42	4					181,827
10	8,798	140,522	2,413	221	142	292	202	11	1				152,602
11	9,728	200,640	904	316	514	252	329						212,683
12	8,718	204,155	1,325	106	238	621	416		13				215,592
15	12,535	171,472	2,860	579	462	36							187,944
16	5,964L	167,227	2,522	1,010	276	264	159		6				177,428
17	15,195	88,919	842	215	13	446	409	86H					106,125
18	8,013	145,436	1,703	312	298	657	738H		165				157,322
19	8,337	85,743	522	541	143	204	80						95,570
22		83,820	2,119	750	381	94	102	2	2			2H	87,272
23		75,034	1,085	387	737	246	33	14	15				77,551
24		12,214	338	242	43	1L	2L						12,840
25	HOLIDAY												
26		6,953L	114L	5L	6L	2	7		5				7,092L
29		97,969	7,263H	1,007	2,768H	370	62	2	7	2			109,450
30		108,593	5,332	620	268	169	362	2	240H	2			115,588
31		60,128	6,947	1,055	1,357	296	81	2	2	2	2	2	69,874
TOTAL	391,694	3,045,780	59,905	14,827	10,934	6,033	4,097	199	479	13	9	4	3,533,974

Open contracts Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	89Sep	TOTAL
1	94,416H	107,570L	23,680	8,547L	2,504L	2,113	853L	316	147L	14L	10L		240,170
2	72,614	130,940	22,786	8,720	3,223	2,121	853	311L	147	14	10		241,739
3	66,651	141,500	22,623L	8,960	3,244	2,381	1,036	311	151	14	10		246,881H
4	57,778	147,012	24,443	9,167	3,236	2,185	893	311	151	19H	10		245,205
5	51,163	148,686	25,631	9,450	3,286	2,100	881	311	156	19	10		241,693
8	44,994	155,081	26,823	9,526	3,374	1,981L	900	313	156	19	11H		243,178
9	41,336	157,055	26,948	9,528	3,376	2,012	911	316	156	19	11		241,668
10	37,371	160,420	27,456	9,493	3,374	2,249	1,111	326	157	19	11		241,987
11	33,522	164,305	27,804	9,465	3,368	2,358	1,354	326	157	19	11		242,689
12	31,039	166,640	28,513	9,491	3,342	2,718	1,744	326	168	19	11		244,011
15	26,153	168,775	29,862	9,424	3,635	2,716	1,744	326	168	19	11		242,833
16	22,651	167,995	29,940H	9,624	3,787	2,741	1,745	326	167	19	11		239,006
17	15,434	174,501	29,683	9,546	3,795	3,176	2,072	412H	167	19	11		238,816
18	11,418	177,152	29,120	9,544	3,824	3,733	2,641	412	331	19	11		238,205
19	7,128	179,447	29,226	9,576	3,820	3,775	2,672	412	331	19	11		236,417
22	6,864	185,418H	29,785	9,846H	4,137	3,787	2,772	412	331	19	11		243,382
23	6,864	181,496	29,203	9,800	4,251	3,976H	2,777	400	316	19	11		239,113
24	6,864	177,047	29,297	9,655	4,252	3,975	2,777	400	316	19	11		234,613
25	HOLIDAY												
26	6,864	176,447	29,287	9,656	4,247	3,973	2,778	400	321	19	11		234,003
29	6,352L	180,235	28,641	9,517	5,569	3,845	2,778	400	326	19	11		237,693
30		178,230	29,093	9,524	5,477	3,805	2,772	400	357	19	11		229,688
31		177,113	29,532	9,416	5,835H	3,781	2,821H	400	358H	19	11		229,286L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Options on Treasury Bond futures **Chicago Board of Trade**
Basic trading unit	One $100,000 face value CBOT U.S. Treasury bond futures contract of a specified contract month
Description	At any time prior to expiration, the buyer of one T-bond futures option may exercise his option to assume a position in one T-bond futures contract (long if the option is a call and short if the option is a put) of a specified contract month at a strike price set when the option was bought. Upon exercise, the seller of one T-bond futures option assumes an opposite position in one T-bond futures contract (short if the option is a call and long if the option is a put) of a specified contract month at a strike price set when the option was sold.
Strike price	Trading shall be conducted with strike prices in integral multiples of two points ($2,000) per T-bond futures contract.
Premium payment	Premiums must be paid in full by the clearing member of the Clearing Corporation and by each option customer to his commission merchant when the option is bought, or within a reasonable time period thereafter.
Price quotation	Multiples of 1/64 of a $100,000 T-bond futures contract, or $15.625 rounded upward to the nearest penny
Daily price limit	Premiums cannot fluctuate more than three points above or below the prior day's settlement; limits do not apply during the option's expiration month
Exercise	The buyer of a T-bond futures option may exercise the option on any business day prior to expiration by giving notice to the Clearing Corporation by 8:00 p.m. The Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Clearing Corporation will establish a futures position with the buyer (long if the option is a call and short if the option is a put).
Last trading day	Options cease trading in the month prior to the delivery month of the underlying T-bond futures contract. Options stop trading at 12:00 noon on the last Friday preceding, by at least five business days, the first notice day for the corresponding T-bond futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day. After the close of trading on the last day of trading, each open long option for which the exercise price is at least two points greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbols	CG calls PG puts

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 62.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				23-00**N**
3				22-60**N**
6				22-56**N**
7				24-10**N**
8				22-24**N**
9				21-38**N**
10				21-08**N**
13				19-52**N**
14				20-34**N**
15				21-20**N**
16				21-22**N**
17				21-46**N**
20				21-36**N**
21				21-56**N**
22				21-20**N**
23				21-42**N**
24				21-41**N**
27				22-40**N**
28				23-22**N**
29				22-58**N**
30				22-52**N**
31				23-10**N**

86Mar Strike 70.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				15-00**N**
3				14-60**N**
6				14-56**N**
7				16-10**N**
8				14-24**N**
9				13-38**N**
10				13-08**N**
13				11-52**N**
14				12-34**N**
15				13-20**N**
16				13-22**N**
17				13-46**N**
20				13-36**N**
21				13-56**N**
22				13-20**N**
23				13-42**N**
24				13-41**N**
27				14-40**N**
28				15-22**N**
29				14-58**N**
30				14-52**N**
31				15-10**N**

86Mar Strike 72.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				13-00**N**
3				12-60**N**
6				12-56**N**
7	13-36	14-10**H**	13-36**L**	14-10
8				12-24**N**
9				11-38**N**
10				11-08**N**
13				9-52**N**
14				10-34**N**
15				11-20**N**
16				11-22**N**
17				11-46**N**
20				11-36**N**
21				11-56**N**
22				11-20**N**
23				11-42**N**
24				11-41**N**
27				12-40**N**
28				13-22**N**
29				12-58**N**
30				12-52**N**
31				13-10**N**

86Mar Strike 74.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				11-00**N**
3				10-60**N**
6	11-00	11-00	10-56	10-56
7	11-41	12-10**H**	11-41	12-10
8				10-24**N**
9				9-38**N**
10				9-08**N**
13	8-25	8-25	7-52**L**	7-52
14				8-34**N**
15				9-20**N**
16				9-22**N**
17				9-46**N**
20	8-55	9-36	8-55	9-36
21				9-56**N**
22				9-20**N**
23				9-42**N**
24				9-41**N**
27				10-40**N**
28				11-22**N**
29				10-58**N**
30				10-52**N**
31	10-55	11-10	10-55	11-10

86Mar Strike 76.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	8-51	9-[illegible]	8-51	9-00
3				8-60**N**
6	9-02	9-02	8-56	8-56
7	9-37	10-10**H**	9-31	10-10
8	9-63	9-63	8-24	8-24
9	7-51	7-51	7-20	7-38
10	7-33	7-49	7-08	7-08
13	6-20	6-20	5-52**L**	5-52
14				6-34**N**
15				7-20**N**
16				7-22**N**
17	8-01	8-01	7-44	7-46
20	6-55	7-36	6-54	7-36
21				7-56**N**
22	7-30	7-30	7-20	7-20
23				7-42**N**
24				7-41**N**
27	8-12	8-40	8-12	8-40
28	9-03	9-22	9-03	9-22
29	9-21	9-21	8-58	8-58
30				8-52**N**
31	9-16	9-29	9-10	9-10

86Mar Strike 78.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	6-60		7-15	6-53	7-00	
3	6-48		7-12	6-48	6-60	
6	6-60		7-02	6-56	6-56	
7	7-30	7-31	8-10**H**	7-23	8-10	
8	7-63		8-09	6-24	6-24	
9	5-38		5-38	5-03	5-38	
10	5-40		5-44	5-10	5-10	
13	4-25	4-35	4-35	3-63**L**	3-63	
14	4-42		4-42	4-27	4-40	
15	4-54		5-25	4-54	5-22	
16	5-50		5-50	4-56	5-20	5-22
17	5-56		6-00	5-45	5-46	
20	4-57		5-36	4-57	5-36	
21	5-56		6-00	5-56	5-56	
22	6-04		6-04	5-21	5-21	
23					5-42**N**	
24	5-26		5-42	5-26	5-42	
27	6-11		6-40	6-08	6-40	
28	6-55		7-22	6-49	7-22	
29	7-21		7-21	6-58	6-58	
30					6-52**N**	
31	7-24		7-24	7-05	7-10	

86Mar Strike 80.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	5-05		5-28	4-55	5-04	
3	5-00		5-18	4-61	5-00	
6	5-06		5-11	4-56	4-57	4-56
7	5-23		6-10	5-20	6-10	
8	6-20		6-22**H**	4-29	4-30	
9	4-00	3-57	4-00	3-24	3-50	
10	3-34		3-62	3-23	3-24	
13	2-47		2-54	2-25**L**	2-25	
14	2-56		3-00	2-41	2-58	
15	3-02		3-40	2-61	3-34	
16	3-47		3-47	3-06	3-35	
17	4-01		4-10	3-53	3-57	
20	3-07		3-43	3-05	3-43	
21	4-00		4-05	3-57	3-63	
22	4-08		4-08	3-30	3-30	
23	3-38		3-50	3-22	3-48	
24	3-35		3-47	3-35	3-43	
27	4-13		4-41	4-10	4-41	
28	4-59		5-27	4-55	5-22	
29	5-24		5-35	4-58	4-58	
30	4-51		5-04	4-51	4-53	
31	4-53		5-33	4-52	5-12	

86Mar Strike 82.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	3-20		3-39	3-04	3-20	
3	3-03	3-05	3-31	3-02	3-15	
6	3-03		3-26	3-03	3-14	
7	3-32		4-21	3-32	4-19	4-21
8	4-31		4-31**H**	2-42	2-40	
9	2-22		2-25	1-53	2-13	
10	2-07		2-20	1-53	1-55	
13	1-25	1-29	1-30	1-08**L**	1-09	1-12
14	1-30	1-35	1-40	1-19	1-34	1-35
15	1-42		2-06	1-30	1-59	1-60
16	2-11	2-21	2-21	1-38	1-62	
17	2-12	2-15	2-35	2-08	2-19	2-17
20	1-32		2-01	1-32	1-63	2-01
21	2-28	2-31	2-36	2-08	2-19	
22	2-30		2-30	1-54	1-54	
23	2-00		2-06	1-45	2-04	
24	1-55		2-00	1-52	1-63	
27	2-25		2-53	2-20	2-52	2-53
28	3-04		3-32	2-58	3-27	
29	3-25		3-40	3-00	3-03	
30	3-10		3-17	2-58	3-00	
31	2-58		3-40	2-58	3-16	3-18

86Mar Strike 84.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-52		2-05	1-45	1-48	1-50
3	1-40	1-45	1-61	1-40	1-49	1-48
6	1-44		1-57	1-43	1-46	1-43
7	2-02		2-39	1-61	2-34	2-37
8	2-34	2-31	2-49**H**	1-20	1-28	1-26
9	1-12	1-10	1-14	0-53	1-03	1-02
10	0-60	1-00	1-08	0-52	0-52	0-54
13	0-34	0-37	0-39	0-29**L**	0-29	0-30
14	0-41	0-42	0-43	0-33	0-41	0-40
15	0-45	0-47	0-61	0-38	0-56	0-55
16	1-04	0-61	1-04	0-42	0-55	0-57
17	0-62	1-03	1-14	0-62	1-04	1-03
20	0-43	0-38	0-61	0-38	0-57	0-60
21	1-01	1-10	1-14	0-61	1-05	1-04
22	1-18	1-13	1-18	0-46	0-47	0-49
23	0-54	0-55	0-58	0-42	0-54	0-56
24	0-45		0-54	0-44	0-49	0-50
27	1-00	1-03	1-18	0-60	1-18	1-16
28	1-34	1-20	1-52	1-20	1-48	1-50
29	1-47		1-60	1-25	1-31	1-29
30	1-34	1-37	1-42	1-22	1-25	1-24
31	1-19		1-59	1-18	1-34	1-36

H = high · **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Mar Strike 86.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-58	0-56	1-02	0-50	0-53	0-52
3	0-49	0-46	0-60	0-46	0-50	0-52
6	0-48		0-55	0-47	0-47	
7	0-60	1-00	1-20	0-59	1-17	1-20
8	1-15	1-13	1-28**H**	0-36	0-38	0-36
9	0-28	0-30	0-30	0-20	0-27	0-26
10	0-24		0-29	0-19	0-20	
13	0-14	0-11	0-16	0-11**L**	0-11	0-12
14	0-15	0-16	0-16	0-12	0-14	
15	0-17	0-16	0-23	0-14	0-20	
16	0-23	0-26	0-26	0-14	0-19	0-20
17	0-22	0-24	0-30	0-22	0-27	0-26
20	0-16	0-13	0-22	0-13	0-21	
21	0-24	0-26	0-30	0-22	0-24	0-25
22	0-28	0-31	0-31	0-14	0-14	0-15
23	0-17	0-16	0-19	0-12	0-18	0-19
24	0-14	0-15	0-17	0-13	0-15	
27	0-19	0-20	0-26	0-18	0-26	
28	0-35	0-32	0-43	0-27	0-41	0-42
29	0-42	0-41	0-49	0-31	0-33	0-32
30	0-37	0-35	0-38	0-28	0-30	0-29
31	0-30	0-28	0-43	0-28	0-33	0-35

86Mar Strike 88.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-23		0-27	0-20	0-22	0-21
3	0-20		0-24	0-19	0-19	
6	0-18	0-17	0-21	0-17	0-17	0-18
7	0-23	0-25	0-36	0-22	0-35	
8	0-30	0-35	0-39**H**	0-14	0-14	
9	0-10	0-11	0-11	0-07	0-09	
10	0-09		0-09	0-07	0-07	
13	0-05	0-04	0-05	0-03**L**	0-03	
14	0-05	0-06	0-06	0-04	0-04	
15	0-05		0-08	0-04	0-06	
16	0-08	0-07	0-08	0-05	0-06	
17	0-08	0-07	0-10	0-07	0-09	0-08
20	0-05	0-04	0-06	0-04	0-06	0-05
21	0-08		0-09	0-06	0-08	
22	0-10	0-09	0-10	0-04	0-04	0-05
23	0-05		0-06	0-04	0-05	0-06
24	0-04		0-05	0-03	0-03	
27	0-05		0-06	0-05	0-06	
28	0-08	0-07	0-12	0-06	0-11	0-12
29	0-12	0-11	0-14	0-08	0-09	
30	0-10		0-10	0-08	0-08	
31	0-08		0-12	0-07	0-08	0-09

86Mar Strike 90.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-10		0-10	0-08	0-08	
3	0-07		0-08	0-07	0-07	
6	0-07		0-07	0-06	0-07	0-06
7	0-07		0-12	0-07	0-12	
8	0-12		0-14**H**	0-05	0-05	
9	0-02	0-03	0-03	0-02	0-03	
10	0-03		0-03	0-02	0-02	
13	0-02		0-02	0-01**L**	0-01	
14	0-02		0-02	0-02	0-02	
15	0-02		0-02	0-01	0-02	
16	0-02		0-02	0-02	0-02	
17	0-03		0-03	0-02	0-02	
20	0-02		0-02	0-02	0-02	
21	0-02		0-02	0-02	0-02	
22	0-02		0-02	0-02	0-02	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27	0-01		0-02	0-01	0-01	
28	0-01		0-02	0-01	0-02	0-01
29	0-02		0-03	0-01	0-01	
30	0-02		0-02	0-01	0-01	
31	0-01		0-02	0-01	0-01	

86Mar Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8	0-05	0-05**H**	0-01**L**	0-02
9	0-01	0-01	0-01	0-01
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Jan	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY													
2					391H	21	1,671	1,121	9,085	4,456	3,812	2,343H		22,900
3					5	65	496	90L	9,593	5,072	1,777	220		17,318
6				7	100	379	1,663	501	6,406	3,207L	1,874	229		14,366
7			16H	2	60	75	1,037	3,024	13,205	11,863	4,492	845		34,619
8					9	939H	3,546	1,368	17,384H	21,539H	11,907H	2,081	307H	59,080H
9					105	251	7,301H	3,597	15,833	18,098	6,303	1,025	70L	52,583
10					129	424	2,233	2,879	5,815	8,134	1,832	497		21,943
13				1L	2	102	1 297	8,226H	14,149	10,156	3,031	637		37,601
14						126	413	5,046	6,618	4,126	474L	206		17,009
15						69	286	5,281	10,351	10,391	689	67		27,134
16						33	158	2,794	6,234	5,690	673	89		15,671
17						95	786	1,452	8,880	13,021	4,161	267		28,642
20				14H	331	2	53	2,257	4,798	5,406	866	109		13,836
21					11	20	24L	1,382	14,255	14,900	718	165		31,475
22					104	121	3,843	1,940	9,689	12,164	2,101	159		30,121
23							32	2,661	7,433	7,447	1,579	56		19,208
24						1L	302	617	4,552	5,848	1,218	587		13,125L
27					6	26	187	1,490	15,619	11,705	1,052	217		30,302
28					45	42	62	990	5,858	13,073	1,813	18L		21,901
29					1L	11	76	397	2,512L	15,334	7,884	144		26,359
30							221	263	2,982	10,515	5,529	82		19,592
31				4	150	5	308	2,494	2,812	13,459	6,565	236		26,033
TOTAL			16	28	1,449	2,807	25,995	49,870	194,043	225,604	70,350	10,279	377	580,818

Call open contracts Reported in contracts—Future 86Mar

Jan	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY													
2		70H	16L	774H	3,210H	10,593H	21,601H	23,295	19,897L	20,896L	10,661	3,880L		114,893L
3		70	16	774	3,209	10,584	21,300	23,235	21,061	21,626	10,710	3,906		116,491
6		70	16	774	3,108	10,043	21,179	23,049	22,388	21,469	10,888	3,979		116,963
7			32H	717L	2,858	8,519	20,338	22,119	21,568	24,356	11,135	4,410		116,052
8				717	2,853	8,034	20,161	21,403	22,922	27,772	11,924	4,798	219H	120,803
9				717	2,854	7,999	20,996	21,823	25,216	28,430	11,813	4,814	219	124,881
10				717	2,824	8,262	19,242	23,330	25,394	28,945	11,125	4,845	219	124,903
13				717	2,823	8,092	19,082	26,746H	27,227	26,103	10,398L	4,852	219	126,259
14				717	2,823	8,091	19,370	26,390	29,835	23,878	10,461	4,798	219	126,582
15				717	2,823	8,024	19,091	26,296	30,653	29,691	10,412	4,737	219	132,663
16				717	2,823	8,013	18,946	25,838	30,997	30,210	10,865	4,743	219	133,371
17				717	2,823	8,001	19,056	26,333	34,136	28,038	13,433	4,723	219	137,479
20				717	2,611	7,996	18,919	26,420	35,319H	29,167	13,606	4,812	219	139,786
21				717	2,600	7,976	18,913	25,123	35,083	31,033	13,696	4,758	219	140,118
22				717	2,600	8,030	18,881	24,391	33,840	30,382	13,527	4,608	219	137,195
23				717	2,579	7,930	18,856	22,741	32,916	31,147	14,029	4,609	219	135,743
24				717	2,480	7,756	18,945	22,802	32,914	32,955	14,656	4,829	219	138,275
27				717	2,369	7,136	18,813	22,858	31,027	37,997	15,055	4,926	219	141,117H
28				717	1,349	4,866	18,786	21,597	29,799	35,198	15,446	4,907	219	132,884
29				717	1,324L	4,822	18,760	21,261	28,700	36,338	14,896	4,891	219	131,928
30				717	1,325	4,819	18,494L	21,237	28,451	40,548	17,279	4,885	219	137,974
31				717	1,325	4,753L	18,495	20,858L	26,648	41,322H	19,041H	5,053H	219	138,431

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				13-62N
3				13-54N
6				13-54N
7				15-06N
8				13-12N
9				12-32N
10				12-00N
13				10-44N
14				11-24N
15				12-08N
16				12-08N
17				12-34N
20				12-22N
21				12-47N
22				12-11N
23				12-34N
24				12-31N
27				13-32N
28				14-16N
29				13-52N
30				13-46N
31				14-10N

86Jun Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				11-62N
3				11-54N
6				11-54N
7				13-06N
8				11-12N
9				10-32N
10				10-00N
13				8-46N
14				9-24N
15				10-08N
16				10-08N
17				10-34N
20				10-22N
21				10-47N
22				10-11N
23				10-34N
24				10-32N
27				11-32N
28				12-16N
29				11-52N
30				11-46N
31				12-10N

86Jun Strike 74.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				10-00N
3				9-55N
6				9-54N
7				11-06N
8				9-12N
9	8-18	8-33	8-18L	8-33
10				8-08N
13				6-57N
14				7-35N
15				8-14N
16				8-10N
17				8-37N
20				8-28N
21				8-50N
22				8-14N
23	8-20	8-36H	8-20	8-36
24				8-35N
27				9-34N
28				10-17N
29				9-54N
30				9-47N
31				10-10N

86Jun Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				8-02N
3	8-09	8-09	7-57	7-57
6	7-62	8-00	7-56	7-56
7	8-32	9-07H	8-32	9-07
8	7-43	7-51	7-14	7-14
9	6-44	6-44	6-08	6-38
10				6-20N
13				5-17N
14				5-50N
15	6-11	6-29	6-11	6-29
16				6-25N
17				6-53N
20	6-00	6-38	6-00L	6-38
21	6-50	6-57	6-50	6-57
22				6-27N
23	6-34	6-47	6-34	6-47
24				6-38N
27	7-22	7-36	7-22	7-36
28				8-19N
29				7-57N
30				7-51N
31				8-10N

86Jun Strike 78.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2	6-01		6-17	6-01	6-11
3	6-11		6-16	6-03	6-03
6	6-07		6-07	6-00	6-02
7	6-36		7-09H	6-30	7-09
8	6-40		6-40	5-30	5-30
9	5-03		5-03	4-33	4-62
10	5-00		5-04	4-50	4-50
13	4-11		4-11	3-50L	3-54
14	4-15		4-20	4-04	4-14
15	4-48		4-52	4-48	4-52
16	4-51		4-51	4-48	4-48
17	5-10		5-11	5-08	5-11
20	4-19		4-60	4-19	4-60
21	5-08		5-15	5-08	5-13
22	5-05		5-05	4-48	4-48
23	4-58		5-04	4-46	5-04
24	4-48		4-60	4-48	4-60
27	5-17		5-50	5-17	5-50
28	6-01		6-27	5-61	6-27
29	6-23		6-28	6-02	6-02
30	6-15	6-15	6-16	5-60	5-62
31	6-32		6-42	6-20	6-20

86Jun Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	4-28	4-48	4-28	4-34
3	4-22	4-35	4-22	4-28
6	4-33	4-33	4-25	4-25
7	4-45	5-22	4-45	5-22
8	5-19	5-26H	3-59	3-59
9	3-34	3-37	3-15	3-34
10	3-29	3-36	3-13	3-25
13	2-55	2-59	2-45L	2-45
14	2-55	3-00	2-53	2-58
15	3-06	3-29	2-62	3-29
16	3-20	3-26	3-10	3-24
17	3-44	3-51	3-36	3-46
20	3-03	3-33	3-00	3-33
21	3-37	3-48	3-37	3-48
22	4-01	4-01	3-21	3-25
23	3-19	3-35	3-19	3-35
24	3-30	3-30	3-17	3-29
27	4-10	4-15	4-10	4-15
28	4-46	4-46	4-46	4-46
29	4-48	4-51	4-26	4-26
30	4-22	4-35	4-21	4-25
31	4-17	4-47	4-17	4-43

86Jun Strike 82.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	3-01		3-20	2-62	3-07	
3	3-05		3-10	3-00	3-02	
6	3-04		3-10	3-00	3-01	
7	3-18		3-50	3-18	3-49	
8	3-46		3-58H	2-40	2-40	
9	2-20	2-22	2-22	2-06	2-21	
10	2-11		2-26	2-10	2-11	
13	1-50		1-60	1-46L	1-47	
14	2-02		2-02	1-47	1-58	
15	2-04		2-25	1-55	2-21	
16	2-30		2-30	2-00	2-19	
17	2-27		2-42	2-25	2-32	
20	2-01		2-22	2-00	2-22	
21	2-34		2-41	2-25	2-33	
22	2-49		2-4[illegible]	2-10	2-13	
23	2-20		2-22	2-08	2-22	
24	2-10	2-11	2-20	2-07	2-17	
27	2-30		2-50	2-30	2-50	
28	3-05	3-09	3-17	2-53	3-15	3-17
29	3-16		3-29	3-05	3-05	
30	3-01		3-09	2-59	3-00	
31	2-62		3-32	2-61	3-10	

86Jun Strike 84.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2-08		2-14	1-60	2-01	
3	1-56		2-06	1-56	1-60	
6	1-57		2-02	1-57	1-61	
7	2-15		2-35	2-10	2-34	2-35
8	2-35		2-40H	1-38	1-45	
9	1-21	1-27	1-32	1-13	1-28	
10	1-27		1-33	1-18	1-25	
13	1-06		1-13	1-00L	1-02	1-03
14	1-15		1-15	1-06	1-11	1-09
15	1-19		1-30	1-09	1-27	1-29
16	1-38		1-38	1-15	1-25	
17	1-30		1-46	1-30	1-38	
20	1-15		1-30	1-12	1-30	
21	1-43		1-43	1-30	1-36	1-37
22	1-47		1-47	1-20	1-23	1-24
23	1-28	1-30	1-30	1-18	1-29	
24	1-16		1-26	1-16	1-24	1-25
27	1-37		1-46	1-32	1-44	1-46
28	1-63		2-07	1-49	2-06	2-07
29	2-04	2-05	2-16	1-57	1-58	
30	2-06		2-06	1-52	1-54	
31	1-52		2-16	1-52	2-01	2-03

86Jun Strike 86.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-19		1-22	1-11	1-12	1-11
3	1-07		1-15	1-06	1-09	
6	1-08	1-09	1-14	1-08	1-09	
7	1-22	1-24	1-35	1-18	1-35	
8	1-37		1-41H	0-61	1-00	
9	0-47	0-52	0-57	0-44	0-54	
10	0-52		0-57	0-48	0-53	
13	0-45		0-46	0-36L	0-37	
14	0-45	0-48	0-48	0-41	0-43	0-44
15	0-48		0-58	0-43	0-55	0-54
16	1-00		1-00	0-47	0-53	
17	0-57		1-03	0-57	0-62	1-00
20	0-47		0-57	0-44	0-57	
21	1-00		1-01	0-56	0-60	0-61
22	1-04	1-07	1-07	0-49	0-50	0-49
23	0-51		0-55	0-47	0-54	
24	0-49		0-52	0-46	0-50	
27	0-60		1-01	0-55	1-00	
28	1-14		1-19	1-03	1-16	1-19
29	1-15	1-16	1-26	1-08	1-08	
30	1-14	1-12	1-14	1-04	1-06	
31	1-06	1-07	1-22	1-06	1-15	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 88.00						86Jun Strike 90.00						86Jun Strike 92.00					
Jan	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	HOLIDAY						HOLIDAY						HOLIDAY					
2	0-48		0-50	0-43	0-43		0-28		0-28	0-24	0-24							
3	0-40		0-45	0-40	0-43		0-22		0-24	0-22	0-23							
6	0-41		0-44	0-41	0-42		0-22		0-23	0-22	0-22							
7	0-50		0-58	0-47	0-58		0-27		0-31	0-25	0-31							
8	0-58		0-62**H**	0-35	0-35		0-32		0-33**H**	0-18	0-18							
9	0-30		0-31	0-26	0-31		0-13		0-17	0-13**L**	0-17							
10	0-31		0-32	0-28	0-28	0-30	0-15		0-19	0-15	0-18	0-19						
13	0-21		0-26	0-21**L**	0-22		0-13		0-15	0-13	0-14							
14	0-26		0-27	0-24	0-25		0-16		0-16	0-13	0-14							
15	0-26		0-33	0-24	0-32		0-14		0-17	0-13	0-17							
16	0-36		0-36	0-26	0-30		0-19		0-19	0-15	0-16							
17	0-33	0-34	0-38	0-33	0-37		0-19		0-22	0-19	0-21							
20	0-28		0-30	0-27	0-30		0-17		0-17	0-14	0-17		0-08		0-08	0-08	0-08	
21	0-38		0-38	0-32	0-34		0-21		0-21	0-19	0-19		0-10		0-10	0-10	0-10	
22	0-42		0-42	0-30	0-30		0-21		0-21	0-17	0-17		0-10		0-10	0-06	0-08	
23	0-31		0-31	0-26	0-30		0-18		0-18	0-15	0-16						0-08**N**	
24	0-26		0-29	0-25	0-29	0-28	0-15		0-15	0-14	0-15		0-06		0-06	0-07**L**	0-07	
27	0-32		0-36	0-31	0-36		0-17		0-19	0-16	0-19						0-09**N**	
28	0-40	0-43	0-46	0-36	0-45	0-46	0-21		0-24	0-20	0-24		0-11		0-12	0-11	0-12	
29	0-46		0-50	0-41	0-42		0-23		0-27	0-21	0-22		0-13		0-14**H**	0-11	0-11	
30	0-43	0-44	0-44	0-38	0-39		0-24		0-24	0-21	0-21		0-10		0-12	0-10	0-11	
31	0-39		0-51	0-39	0-44		0-21		0-27	0-21	0-23		0-12		0-14	0-12	0-12	

Call volume of sales Reported in contracts—Future 86Jun

Jan	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY												
2					25	204	47	264	2,333	114**L**	464		3,451
3				3	52	24	45**L**	348	282**L**	975	65**L**		1,794**L**
6				62	589	356	80	300	1,153	273	237		3,050
7				50	278	579	2,087	1,883	1,724	707	388		7,696
8				4	335	1,419	354	3,460	3,384	796	661		10,413
9				84**H**	567	540	2,584**H**	6,042**H**	2,565	1,068	359		13,809**H**
10			3**L**	16	212	543	889	1,641	6,566**H**	1,341	2,268**H**		13,479
13					485	1,687	2,545	3,338	2,798	422	327		11,602
14					521	476	1,864	2,461	1,663	2,044	869		9,898
15				1**L**	3	545	181	1,574	1,042	370	328		4,044
16					2**L**	215	469	1,565	503	533	440		3,727
17					609	2,713**H**	1,315	1,354	886	523	211		7,611
20				1	224	213	623	556	2,036	1,620	317	200	5,790
21				11	12	396	83	250**L**	537	821	1,093	10	3,213
22					1,196	116	1,786	2,315	4,327	1,423	849	1**L**	12,013
23			38**H**	38	22	231	1,378	4,176	772	444	853		7,952
24					17	127	518	1,926	883	526	112	203**H**	4,312
27					2	2**L**	280	1,214	1,679	1,220	475		4,872
28				1	26		913	2,582	5,931	820	1,124	27	11,424
29					9	483	881	3,707	3,379	2,329**H**	1,049	167	12,004
30					982	5	824	5,338	3,834	768	152	22	11,925
31					1,431**H**	936	661	3,472	2,220	1,009	321	141	10,191
TOTAL			41	271	7,599	11,810	20,407	49,766	50,497	20,146	12,962	771	174,270

Call open contracts Reported in contracts—Future 86Jun

Jan	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY												
2			255**H**	1,636**H**	9,220	11,299**H**	5,626	7,063	9,277**L**	3,844**L**	4,702**L**		52,922**L**
3			255	1,636	9,168	11,281	5,622**L**	6,371	9,440	4,569	4,734		53,076
6			255	1,601	8,820	11,181	5,622	6,153**L**	10,154	4,583	4,856		53,225
7			255	1,551	9,031	10,696	5,997	7,233	11,354	4,685	5,048		55,850
8			255	1,490	8,959	9,924	5,868	7,951	13,627	4,997	5,289		58,360
9			255	1,489	8,822	9,825	8,139	9,858	13,754	5,060	5,365		62,567
10			255	1,473	8,853	9,777	8,766	10,371	14,934	6,131	7,348		67,908
13			255	1,473	9,301**H**	9,210	9,807	12,020	16,802	6,174	7,510		72,552
14			255	1,473	8,827	9,225	10,292	12,358	17,326	6,262	8,056		74,074
15			255	1,473	8,825	8,811	10,363	13,157	17,656	6,488	8,079		75,107
16			255	1,473	8,827	8,590	10,652	13,395	17,560	6,408	8,178		75,338
17			255	1,472	8,443	7,643	11,288	13,963	17,738	6,607	8,234		75,643
20			255	1,472	8,241	7,651	11,865	13,991	17,670	7,861	8,532	200**L**	77,738
21			255	1,472	8,241	7,239	11,964	13,931	17,372	8,136	8,740	210	77,560
22			255	1,472	7,541	7,236	13,002	14,972	19,297	8,575	8,729	211	81,290
23			225**L**	1,465	7,551	7,250	13,408	17,429	19,413	8,540	8,953	211	84,445
24			225	1,465	7,566	7,326	13,636	18,273	19,476	8,710	9,052**H**	412	86,143
27			225	1,465	7,564	7,326	13,698	18,712	20,015	9,691	8,790	412	87,898
28			225	1,464**L**	7,566	7,326	13,758	18,998	22,922	9,668	8,812	439	91,178
29			225	1,464	7,559	7,011	13,715	20,578**H**	23,164	9,857**H**	8,801	404	92,778
30			225	1,464	7,109	6,897	13,550	19,946	24,790	9,449	8,819	407	92,656
31			225	1,464	6,609**L**	6,441**L**	13,796**H**	20,276	25,339**H**	9,849	9,008	450**H**	93,457**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7-21N
3				7-14N
6	7-12	7-15	7-12L	7-15
7				8-09N
8				6-40N
9				6-06N
10				5-50N
13				4-59N
14				5-23N
15				6-02N
16				5-60N
17				6-15N
20				6-04N
21				6-18N
22				5-58N
23				6-11N
24				6-06N
27				6-57N
28				7-32N
29	7-35	7-35H	7-16	7-16
30				7-03N
31				7-26N

86Sep Strike 78.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2					5-46N
3					5-38N
6					5-38N
7					6-30N
8					5-08N
9					4-39N
10					4-30N
13	3-57		3-57	3-45L	3-45
14					4-07N
15					4-42N
16					4-37N
17					4-52N
20					4-42N
21					4-57N
22					4-31N
23					4-45N
24					4-42N
27	5-02		5-20	5-02	5-20
28					5-55N
29	5-59	5-60	5-60	5-43	5-43
30					5-32N
31	5-50		6-05H	5-48	5-48

86Sep Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-23N
3	4-12	4-16	4-12	4-15
6	4-10	4-19	4-10	4-13
7	4-48	4-62H	4-48	4-62
8	4-50	4-50	3-53	3-53
9	3-20	3-27	3-17	3-27
10	3-22	3-22	3-14	3-18
13	2-54	2-57	2-44L	2-44
14	3-01	3-01	2-58	3-00
15	3-07	3-30	3-00	3-30
16	3-40	3-40	3-10	3-25
17	3-38	3-42	3-38	3-42
20	3-05	3-33	3-05	3-33
21	3-37	3-44	3-37	3-44
22	3-32	3-32	3-22	3-22
23	3-20	3-35	3-18	3-33
24	3-36	3-36	3-23	3-30
27	3-62	3-63	3-62	3-63
28	4-17	4-28	4-16	4-28
29	4-30	4-37	4-20	4-20
30	4-20	4-20	4-11	4-11
31	4-33	4-35	4-22	4-24

86Sep Strike 82.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2	3-14		3-17	3-10	3-10
3	3-01		3-09	3-01	3-04
6	3-00		3-12	3-00	3-04
7					3-45N
8	3-51		3-51H	2-45	2-49
9	2-22	2-27	2-28	2-15	2-28
10	2-30		2-30	2-18	2-18
13	2-03		2-08	1-57L	1-57
14	2-08		2-13	2-02	2-09
15	2-19		2-32	2-19	2-32
16	2-34		2-36	2-15	2-27
17	2-41		2-47	2-41	2-43
20	2-22		2-36	2-22	2-36
21	2-40		2-44	2-40	2-44
22	2-30		2-36	2-27	2-27
23	2-34		2-34	2-28	2-34
24	2-22		2-32	2-22	2-29
27	2-53		2-53	2-49	2-53
28					3-17N
29	3-17		3-27	3-07	3-07
30	3-00		3-00	3-00	3-00
31	3-15		3-15	3-15	3-15

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	2-17	2-19	2-12	2-12
3	2-12	2-16	2-06	2-08
6	2-02	2-15	2-02	2-08
7	2-19	2-42H	2-19	2-42
8	2-33	2-38	1-60	1-60
9	1-44	1-45	1-34	1-44
10	1-38	1-48	1-28	1-37
13	1-32	1-32	1-20L	1-20
14	1-35	1-35	1-28	1-32
15	1-46	1-50	1-36	1-50
16	1-49	1-49	1-35	1-43
17	1-59	1-63	1-54	1-60
20	1-40	1-52	1-35	1-52
21	1-57	1-61	1-54	1-58
22	1-60	1-60	1-42	1-42
23	1-42	1-48	1-39	1-48
24	1-41	1-46	1-41	1-45
27	1-56	2-02	1-54	1-63
28	2-10	2-24	2-10	2-23
29	2-23	2-26	2-11	2-11
30	2-10	2-12	2-10	2-10
31	2-09	2-27	2-09	2-17

86Sep Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-33	1-35	1-29	1-29
3	1-31	1-36	1-25	1-27
6	1-30	1-34	1-26	1-26
7	1-44	1-54H	1-43	1-54
8	1-38	1-52	1-11	1-16
9	1-10	1-10	1-00	1-03
10	1-07	1-09	1-02	1-02
13	0-60	0-61	0-57L	0-57
14	1-02	1-02	0-62	1-00
15	1-01	1-14	0-63	1-10
16	1-15	1-15	1-07	1-08
17	1-16	1-22	1-16	1-21
20	1-07	1-13	1-04	1-13
21	1-20	1-21	1-16	1-20
22	1-26	1-26	1-07	1-07
23	1-10	1-12	1-03	1-12
24	1-10	1-10	1-07	1-08
27	1-18	1-22	1-15	1-21
28	1-33	1-42	1-22	1-38
29	1-36	1-44	1-27	1-30
30	1-33	1-33	1-29	1-29
31	1-36	1-40	1-34	1-34

86Sep Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-63	1-04	0-61	0-61
3	0-58	0-62	0-58	0-58
6	0-60	0-60	0-57	0-57
7	1-04	1-14	1-00	1-14
8	1-15	1-15H	0-51	0-51
9	0-44	0-46	0-43	0-45
10				0-42N
13	0-39	0-42	0-38L	0-38
14	0-41	0-43	0-40	0-42
15				0-49N
16	0-50	0-50	0-49	0-49
17	0-58	0-58	0-57	0-57
20	0-48	0-50	0-46	0-50
21	0-60	0-60	0-54	0-57
22				0-47N
23	0-50	0-50	0-44	0-49
24	0-44	0-46	0-44	0-46
27	0-52	0-58	0-52	0-57
28	0-60	1-06	0-60	1-04
29	1-05	1-08	0-60	0-61
30	1-01	1-01	0-60	0-61
31	0-62	1-05	0-62	1-00

86Sep Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-40	0-40	0-39	0-39
3				0-36N
6	0-39	0-39	0-37	0-37
7	0-47	0-49H	0-47	0-49
8	0-49	0-49	0-32	0-32
9	0-28	0-28	0-28	0-28
10	0-30	0-30	0-27	0-27
13				0-24N
14	0-26	0-26	0-26L	0-26
15				0-30N
16	0-29	0-29	0-29	0-29
17	0-37	0-38	0-36	0-36
20	0-33	0-33	0-29	0-31
21				0-36N
22	0-35	0-35	0-32	0-32
23	0-34	0-34	0-30	0-30
24				0-29N
27	0-33	0-36	0-33	0-36
28				0-42N
29	0-42	0-47	0-40	0-40
30	0-43	0-43	0-39	0-41
31	0-43	0-45	0-42	0-42

86Sep Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14	0-16	0-16	0-16L	0-16
15				0-18N
16				0-18N
17	0-24	0-24	0-21	0-21
20				0-19N
21				0-22N
22				0-20N
23				0-18N
24				0-17N
27				0-21N
28				0-26N
29	0-27	0-27H	0-25	0-25
30				0-26N
31				0-27N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jan	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	**HOLIDAY**									
2				63	217	4	65	38		387
3			54	280	322	11	33			700
6	1**L**		106	436**H**	357	12	11	112**H**		1,035
7			2		33	8	19	40		102
8			1**L**	18	278	41	9	20		367
9			18	10	41	169	32	23		293
10			251	111	416	54		6		838
13			676	108	16	4	56			860
14			15	28	56	123	58	5	40**H**	325
15		1**L**	26	6	15	40				88
16			26	18	52	8	2**L**	10		116
17			1	15	362	56	29	3	1**L**	467
20			300	2**L**	36	26	13	7		384
21			54	2	66	27	84**H**			233
22			201	6	163	157		4		531
23			3	9	240	19	19	5		295
24			14	44	63	3**L**	12			136
27		1	5	3	43	14	12	2**L**	1	81**L**
28			861**H**	5	179	72	18			1,135
29	9**H**	451**H**	424	3	575**H**	214**H**	26	7	2	1,711**H**
30		1	20	120	4**L**	18	2	7		172
31		299	217	75	339	8	55	20		1,013
TOTAL	10	753	3,275	1,362	3,873	1,088	555	309	44	11,269

Call open contracts Reported in contracts—Future 86Sep

Jan	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	**HOLIDAY**									
2	17**H**	131	1,268	901**L**	697**L**	997	274	38**L**		4,323**L**
3	17	131	1,268	1,013	939	1,008	247	38		4,661
6	17	131	1,201	1,235**H**	1,287	1,011	250	148		5,280
7	17	131	1,199	985	1,315	1,013	252	178		5,090
8	17	130**L**	1,199	983	1,549	1,032	259	190		5,359
9	17	130	1,191**L**	983	1,548	869**L**	285	186		5,230
10	17	130	1,248	1,087	1,674	941	278	186		5,561
13	17	130	1,410	1,167	1,674	942	274	186		5,800
14	17	130	1,373	1,180	1,693	997	245	191	40**L**	5,866
15	17	131	1,395	1,185	1,693	1,010	245	191	40	5,907
16	17	131	1,416	1,196	1,704	1,011	244**L**	191	40	5,950
17	17	131	1,415	1,204	1,857	1,013	272	191	41	6,141
20	17	131	1,573	1,204	1,870	1,027	278	198	41	6,339
21	17	131	1,561	1,204	1,869	1,053	282	198	41	6,356
22	17	131	1,492	1,207	1,890	1,206	282	199	41	6,465
23	17	131	1,493	1,214	2,114	1,212	293	200	41	6,715
24	17	131	1,497	1,213	2,169	1,213	295	200	41	6,776
27	17	131	1,497	1,213	2,188	1,223	301	202	42	6,814
28	17	131	1,489	1,216	2,179	1,262	304	202	42	6,842
29	12**L**	580	1,882	1,208	2,210	1,381	328	205	43**H**	7,849
30	12	579	1,794	1,189	2,213	1,385	325	188	43	7,728
31	12	801**H**	2,011**H**	1,203	2,443**H**	1,390**H**	380**H**	206**H**	43	8,489**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Mar Strike 58.00				86Mar Strike 62.00				86Mar Strike 70.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3								23-52N				15-52N
4								24-28N				16-28N
5								23-56N				15-56N
6								23-20N				15-20N
7								22-44N				14-44N
10								23-30N				15-30N
11								24-10N				16-10N
12								24-20N				16-20N
13								24-50N				16-50N
14								26-14N				18-14N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18								26-36N				18-36N
19								26-02N				18-02N
20								26-22N				18-22N
21	31-63	31-63H	31-50L	31-50				27-50N				19-50N
24												
25												
26												
27												
28												

	86Mar Strike 72.00				86Mar Strike 74.00				86Mar Strike 76.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				13-52N				11-52N	9-52	9-52	9-52	9-52
4				14-28N				12-28N	10-30	10-30	10-28	10-28
5				13-56N				11-56N				9-56N
6				13-20N	11-31	11-31	11-20	11-20	9-57	9-57	9-20	9-20
7				12-44N	10-32	10-44	10-32L	10-44	8-29	8-44	8-26L	8-44
10				13-30N				11-30N				9-30N
11				14-10N	12-00	12-10	12-00	12-10				10-10N
12				14-20N				12-20N				10-20N
13				14-50N	12-40	12-50H	12-40	12-50	10-40	10-50H	10-40	10-50
14				16-14N				14-14N				12-14N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				16-36N				14-36N				12-36N
19				16-02N				14-02N				12-02N
20				16-22N				14-22N				12-22N
21				17-50N				15-50N				13-50N
24												
25												
26												
27												
28												

	86Mar Strike 78.00				86Mar Strike 80.00				86Mar Strike 82.00					
Feb	Open	High	Low	Close	Open	High	Low	Close	Open		High	Low	Close	
3	7-36	7-52	7-36	7-52	5-27	5-53	5-27	5-52	3-30	3-28	3-59	3-18	3-55	
4	8-32	8-32	8-28	8-28	6-17	6-37	6-11	6-28	4-23	4-18	4-40	4-14	4-28	
5	8-00	8-00	7-56	7-56	6-25	6-30	5-55	5-56	4-20		4-38	3-58	3-58	
6				7-20N	5-35	5-35	5-20	5-20	3-48		4-00	3-13	3-29	3-31
7	6-10	6-44	6-10L	6-44	4-10	4-44	4-10L	4-44	2-27		2-59	2-20L	2-50	
10	6-50	7-30	6-50	7-30	4-50	5-30	4-50	5-30	2-53		3-33	2-52	3-31	3-33
11	7-49	8-10	7-49	8-10				6-10N	3-57		4-11	3-53	4-11	
12	8-16	8-26	7-60	8-20	6-20	6-28	6-03	6-20	4-19		4-29	4-00	4-17	4-18
13	8-41	8-50	8-35	8-50	6-42	6-53	6-39	6-50	4-35		4-56	4-35	4-50	
14	9-25	10-14	9-23	10-14	7-35	8-14	7-22	8-14	5-35		6-21	5-20	6-14	
17	HOLIDAY				HOLIDAY				HOLIDAY					
18	10-47	10-47	10-09	10-36	8-48	8-48	8-09	8-36	6-32		6-43	6-01	6-36	
19				10-02N	8-19	8-19	8-02	8-02	5-59	5-61	6-58	5-59	6-02	
20	10-13	10-22	10-13	10-22	8-11	8-22	7-48	8-22	6-05		6-22	5-61	6-22	
21	11-00	11-56H	11-00	11-47	9-21	10-05H	9-17	9-50	7-21		8-05H	7-17	7-50	
24														
25														
26														
27														
28														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 84.00

Feb	Open		High	Low	Close	
3	1-42		2-06	1-42	2-03	
4	2-30	2-24	2-54	2-20	2-33	2-35
5	2-32	2-28	2-44	2-03	2-06	
6	2-04		2-11	1-34	1-47	
7	0-60	1-03	1-17	0-56**L**	1-09	
10	1-13		1-43	1-07	1-40	1-43
11	1-60	1-58	2-17	1-57	2-15	2-17
12	1-62		2-34	1-61	2-22	2-25
13	2-48		2-56	2-31	2-54	2-56
14	3-39	3-26	4-20	3-20	4-16	4-10
17	**HOLIDAY**					
18	4-47		4-49	3-54	4-39	4-35
19	3-54	3-53	4-38	3-53	4-01	4-03
20	4-07		4-22	3-50	4-22	
21	5-07	5-13	6-05**H**	5-07	5-50	
24						
25						
26						
27						
28						

86Mar Strike 86.00

Feb	Open		High	Low	Close	
3	0-39	0-37	0-51	0-34	0-48	
4	0-60	1-00	1-17	0-58	1-03	1-04
5	1-04	0-63	1-11	0-45	0-47	0-48
6	0-48	0-46	0-50	0-29	0-37	0-36
7	0-16	0-18	0-21	0-12**L**	0-17	0-18
10	0-18		0-27	0-14	0-27	
11	0-36	0-34	0-44	0-32	0-43	0-44
12	0-38	0-36	0-55	0-31	0-44	0-46
13	0-58	0-61	1-09	0-50	0-63	1-00
14	1-38	1-40	2-23	1-27	2-18	2-13
17	**HOLIDAY**					
18	2-48		2-52	1-58	2-38	2-41
19	1-60	2-00	2-60	1-60	2-00	2-04
20	2-09	2-08	2-22	1-52	2-18	2-22
21	3-03	3-07	4-09**H**	3-03	3-50	
24						
25						
26						
27						
28						

86Mar Strike 88.00

Feb	Open		High	Low	Close	
3	0-10		0-13	0-08	0-12	
4	0-16	0-17	0-26	0-16	0-20	
5	0-18		0-23	0-12	0-13	0-14
6	0-14		0-14	0-06	0-10	0-09
7	0-03	0-04	0-05	0-03	0-04	0-05
10	0-04		0-06	0-02**L**	0-05	0-06
11	0-07		0-09	0-06	0-08	0-09
12	0-07		0-11	0-06	0-07	0-08
13	0-10	0-11	0-13	0-09	0-11	0-12
14	0-25	0-22	0-48	0-15	0-48	0-44
17	**HOLIDAY**					
18	0-60	0-54	1-00	0-26	0-53	0-51
19	0-30	0-31	1-09	0-26	0-29	0-30
20	0-23	0-21	0-32	0-14	0-29	0-32
21	1-09	1-05	2-12**H**	1-05	1-50	
24						
25						
26						
27						
28						

86Mar Strike 90.00

Feb	Open		High	Low	Close	
3	0-02		0-02	0-02	0-02	
4	0-03		0-06	0-03	0-04	
5	0-04		0-05	0-02	0-02	
6	0-03		0-03	0-02	0-02	
7	0-01		0-02	0-01**L**	0-01	
10	0-01		0-01	0-01	0-01	
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13	0-02		0-02	0-01	0-01	
14	0-03	0-02	0-07	0-02	0-07	0-05
17	**HOLIDAY**					
18	0-10	0-08	0-11	0-04	0-10	0-09
19	0-03	0-04	0-11	0-03	0-04	0-05
20	0-03		0-04	0-01	0-01	
21	0-03	0-05	0-19**H**	0-03	0-06	
24						
25						
26						
27						
28						

86Mar Strike 92.00

Feb	Open		High	Low	Close	
3					0-01**N**	
4					0-01**N**	
5					0-01**N**	
6					0-01**N**	
7					0-01**N**	
10					0-01**N**	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14	0-01		0-01**H**	0-01**L**	0-01	
17	**HOLIDAY**					
18	0-01		0-01	0-01	0-01	
19					0-01**N**	
20					0-01**N**	
21					0-01**A**	
24						
25						
26						
27						
28						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Feb	58.00	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3						2	50	63	495	2,228	13,905	4,073L	432		21,248
4							1L	718H	2,011	6,539	12,293	10,017	4,873		36,452
5						2	6	12	550	396L	8,656	7,930	1,073		18,625
6					2	1L		400	495	3,940	15,865	7,492	1,079		29,274
7					54H	3	67	133	1,186	10,057H	22,591	8,097	106		42,294
10							9	10	159	3,142	8,572	4,163	261		16,316L
11					1L		137		219	4,383	25,897H	5,180	21L		35,838
12							303	43	1,770	1,021	12,374	9,643	128		25,282
13					7	8H	366H	567	1,755	3,558	14,058	12,811	263		33,393
14							305	6	2,083H	2,423	19,565	41,746H	8,591	6L	74,725H
17	HOLIDAY														
18							260	230	1,009	1,270	8,533	22,992	4,987	325H	39,606
19								2L	368	662	9,493	14,503	3,551		28,579
20							2	33	84	845	6,336	9,596	2,032		18,928
21	1H						28	11	20L	896	2,039L	8,766	16,260H		28,021
24															
25															
26															
27															
28															
TOTAL	1				64	16	1,534	2,228	12,204	41,360	180,177	167,009	43,657	331	448,581

Call open contracts Reported in contracts—Future 86Mar

Feb	58.00	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3					717H	1,340H	4,701H	18,444H	20,676H	26,177H	38,731	18,750	5,213L	219L	134,968H
4					717	1,327	4,700	14,750	19,869	22,392	36,079	18,452	8,386	219	126,891
5					717	1,323	4,696	14,135	19,388	21,977	36,399	17,634	7,645	219	124,133
6					215	1,093	4,546	12,619	19,292	20,801	38,026	16,394	7,795	219	121,000
7					215	1,091	4,546	12,577	18,210	22,658	40,722	14,480L	7,554	219	122,272
10					215	1,090	4,535	12,422	18,078	23,420	40,970	16,091	7,465	219	124,505
11					214	1,089	4,400	11,394	17,906	21,496	43,602	15,245	7,465	219	123,030
12					214	1,089	4,097	7,625	17,621	20,701	44,097H	17,951	7,449	219	121,063
13					213	1,079	3,605	4,064	15,823	19,739	40,977	20,113	7,356	219	113,188
14				2H	207L	539	3,487	3,707	10,941	16,755	38,779	34,157H	9,222H	222	118,018
17	HOLIDAY														
18					207	539	3,017	3,390	5,106	14,014	32,439	26,643	9,199	517H	95,071
19					207	289	2,827	3,149	2,384	10,990	28,545	20,987	8,298	517	78,193
20					207	89L	2,717L	427L	2,172L	5,434L	23,614L	19,771	7,696	517	62,644L
21															
24															
25															
26															
27															
28															

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Feb	Open	High	Low	Close
3				14-54N
4				15-30N
5				14-55N
6				14-17N
7				13-43N
10				14-25N
11				15-11N
12				15-20N
13				15-55N
14				17-15N
17	HOLIDAY			
18				17-41N
19				17-05N
20				17-27N
21				19-16N
24				20-28N
25				20-28N
26				21-24N
27				23-24N
28				24-00N

86Jun Strike 72.00

Feb	Open	High	Low	Close
3				12-54N
4				13-30N
5				12-55N
6				12-17N
7				11-43N
10				12-25N
11				13-11N
12				13-20N
13				13-55N
14				15-15N
17	HOLIDAY			
18				15-41N
19				15-05N
20				15-27N
21				17-16N
24				18-28N
25				18-28N
26				19-24N
27				21-24N
28				22-00N

86Jun Strike 74.00

Feb	Open	High	Low	Close
3				10-54N
4				11-30N
5				10-55N
6	10-00	10-22H	10-00L	10-22
7				9-43N
10				10-25N
11				11-11N
12				11-20N
13				11-56N
14				13-15N
17	HOLIDAY			
18				13-41N
19				13-05N
20				13-27N
21				15-16N
24				16-28N
25				16-28N
26				17-24N
27				19-24N
28				20-00N

86Jun Strike 76.00

Feb	Open	High	Low	Close
3	8-25	8-58	8-25L	8-58
4	9-30	9-39	9-30	9-32
5				8-58N
6				8-21N
7				7-46N
10				8-27N
11				9-12N
12				9-22N
13	9-48	9-58	9-48	9-58
14	11-00	11-15	11-00	11-15
17	HOLIDAY			
18				11-42N
19				11-06N
20	10-60	11-28	10-60	11-28
21				13-16N
24	14-43	14-43	14-28	14-28
25	14-00	14-28	14-00	14-28
26				15-24N
27	17-10	17-24H	17-10	17-24
28				18-00N

86Jun Strike 78.00

Feb	Open	High	Low	Close
3	6-37	6-60	6-34	6-60
4	7-21	7-42	7-21	7-34
5	7-42	7-42	6-60	6-60
6	6-63	7-00	6-10	6-29
7	5-45	5-59	5-35L	5-59
10	5-60	6-35	5-60	6-35
11	6-56	7-16	6-56	7-16
12	7-00	7-21	7-00	7-21
13				8-00N
14	8-28	9-18	8-28	9-18
17	HOLIDAY			
18	9-48	9-48	9-42	9-42
19	9-20	9-20	9 08	9-08
20				9-28N
21	10-26	11-18	10-26	11-18
24	11-29	12-28	11-10	12-28
25	12-00	12-28	12-00	12-28
26	12-55	13-24	12-55	13-24
27	14-58	15-24H	14-58	15-24
28				16-00N

86Jun Strike 80.00

Feb	Open		High	Low	Close	
3	4-59		5-15	4-57	5-12	
4	5-35		5-57	5-34	5-44	5-48
5	5-41		5-52	5-08	5-14	
6	4-55		4-55	4-34	4-49	
7	4-02		4-18	4-02L	4-18	
10	4-22		4-51	4-19	4-51	
11	5-07		5-25	5-07	5-25	
12	5-08		5-34	5-08	5-31	
13	5-57		5-61	5-51	5-61	
14	6-30		7-24	6-30	7-24	
17	HOLIDAY					
18	7-25		7-50	7-25	7-46	
19	7-34		7-34	7-12	7-12	
20	7-11		7-33	7-11	7-33	
21	8-11		9-19	8-11	9-19	
24	9-12		11-00	9-12	10-28	
25	10-22		10-28	10-20	10-28	
26	10-45		11-24	10-45	11-24	
27	12-24	12-47	13-24	12-24	13-24	
28	14-50		14-50H	13-46	14-00	

86Jun Strike 82.00

Feb	Open		High	Low	Close	
3	3-17		3-42	3-17	3-42	
4	3-59		4-19	3-58	4-09	
5	4-00		4-17	3-45	3-45	
6	3-48		3-48	3-09	3-20	
7	2-35		2-63	2-35L	2-60	
10	3-00		3-21	2-57	3-21	
11	3-29		3-47	3-29	3-47	
12	3-40		3-59	3-37	3-54	
13	4-10		4-23	4-01	4-23	
14	4-57		5-39	4-45	5-39	
17	HOLIDAY					
18	5-50		5-61	5-18	5-57	
19	5-24		6-19	5-24	5-31	
20	5-31		5-50	5-27	5-50	
21	6-32		7-25	6-32	7-22	7-18
24	7-14	7-12	8-62	7-12	8-28	
25	8-38		8-42	8-07	8-32	
26	8-46		9-24	8-46	9-24	
27	10-26		11-24	10-26	11-24	
28	13-15	13-50	13-50H	11-20	11-62	

86Jun Strike 84.00

Feb	Open		High	Low	Close	
3	2-10	2-08	2-27	2-06	2-25	
4	2-42		2-57	2-34	2-46	
5	2-36		2-52	2-22	2-27	2-29
6	2-29		2-31	1-63	2-09	
7	1-40		1-54	1-34L	1-49	
10	1-50		2-04	1-48	2-00	2-04
11	2-15	2-16	2-26	2-10	2-26	
12	2-15		2-39	2-15	2-32	
13	2-43	2-50	2-57	2-40	2-55	
14	3-27		3-60	3-14	3-60	
17	HOLIDAY					
18	4-20		4-22	3-47	4-16	
19	3-49		4-38	3-49	3-58	
20	3-62	3-55	4-14	3-47	4-14	
21	4-50		5-45	4-50	5-40	5-43
24	5-51		7-18	5-25	6-46	
25	6-25		6-55	6-25	6-47	
26	6-32		7-31	6-32	7-31	
27	8-31		9-31	8-28	9-31	
28	12-06	11-00	12-06H	9-30	10-00	10-05

86Jun Strike 86.00

Feb	Open		High	Low	Close	
3	1-18	1-21	1-32	1-15	1-30	
4	1-42	1-43	1-54	1-36	1-44	1-45
5	1-45		1-51	1-25	1-30	
6	1-35		1-35	1-12	1-20	
7	0-62		1-05	0-58L	1-00	1-01
10	1-02		1-12	1-00	1-10	1-12
11	1-20	1-24	1-29	1-17	1-26	1-29
12	1-26		1-37	1-19	1-32	1-34
13	1-45	1-42	1-50	1-39	1-48	1-50
14	2-11	2-13	2-42	2-04	2-37	2-42
17	HOLIDAY					
18	2-58	2-63	3-02	2-24	2-59B	
19	2-30		3-10	2-30	2-38	2-41
20	2-43	2-39	2-53	2-29	2-53	
21	3-23	3-12	4-08	3-12	4-05	4-07
24	4-10	4-02	5-36	3-55	5-04	
25	4-40	4-45	5-16	4-40	5-07	
26	4-62	4-58	5-47	4-58	5-45	5-47
27	6-42		7-46	6-42	7-46	
28	9-20	10-07	10-07H	7-30	8-10	8-15

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

Feb	Open		High	Low	Close	
3	0-47		0-55	0-45	0-54	
4	1-00		1-05	0-58	0-62	1-00
5	1-00		1-05	0-52	0-54	
6	0-56		0-59	0-44	0-49	0-48
7	0-36		0-41	0-32L	0-37	0-36
10	0-37	0-39	0-43	0-35	0-42	0-43
11	0-45	0-48	0-50	0-44	0-50	
12	0-47		0-57	0-45	0-53	
13	0-62		1-04	0-58	1-01	1-02
14	1-18	1-20	1-40	1-12	1-36	1-40
17	HOLIDAY					
18	1-50	1-52	1-58	1-30	1-52	1-53
19	1-31	1-34	2-02	1-31	1-41	1-42
20	1-40	1-41	1-51	1-34	1-50	1-51
21	2-13	2-05	2-49	2-05	2-47	2-46
24	2-56		4-03	2-35	3-37	
25	3-24	3-17	3-53	3-17	3-43	
26	3-32		4-10	3-32	4-10	4-08
27	4-54	4-58	6-09	4-54	5-58	
28	8-15	8-20	8-20H	5-47	6-19	6-30

86Jun Strike 90.00

Feb	Open		High	Low	Close	
3	0-24		0-29	0-23	0-29	
4	0-35	0-34	0-38	0-31	0-32	0-34
5	0-34		0-38	0-28	0-28	0-30
6	0-30		0-33	0-25	0-28	
7	0-19	0-18	0-23	0-18L	0-22	
10	0-22		0-23	0-19	0-22	0-23
11	0-24		0-26	0-23	0-26	
12	0-25	0-24	0-30	0-24	0-27	
13	0-32	0-35	0-37	0-31	0-36	
14	0-48	0-51	1-02	0-44	0-62	1-02
17	HOLIDAY					
18	1-10	1-04	1-12	0-57	1-08	1-07
19	0-60	0-62	1-22	0-60	0-63	1-01
20	1-00	0-61	1-07	0-56	1-06	1-07
21	1-24	1-23	1-52	1-20	1-49	1-51
24	1-54		2-50	1-39	2-22	2-25
25	2-11	2-10	2-42	2-10	2-36	2-34
26	2-21		2-53	2-20	2-53	2-51
27	3-32	3-26	4-46	3-26	4-23	
28	6-20	6-39	6-39H	4-25	4-55	4-60

86Jun Strike 92.00

Feb	Open		High	Low	Close	
3	0-13		0-15	0-13	0-15	
4	0-17		0-20	0-16	0-17	
5	0-17		0-19	0-14	0-15	
6	0-15		0-16	0-13	0-14	
7	0-10		0-13	0-10	0-11	
10	0-11		0-12	0-09L	0-11	
11	0-13		0-13	0-11	0-12	
12	0-12		0-15	0-11	0-13	
13	0-16		0-19	0-15	0-19	
14	0-23	0-27	0-37	0-23	0-35	0-37
17	HOLIDAY					
18	0-43	0-39	0-44	0-32	0-42	
19	0-38	0-36	0-51	0-35	0-36	0-35
20	0-37		0-42	0-33	0-41	0-42
21	0-54	0-47	1-06	0-47	1-03	1-05
24	1-10	1-07	1-53	0-62	1-33	1-31
25	1-26	1-22	1-47	1-22	1-40	1-43
26	1-36	1-31	1-53	1-31	1-50	1-53
27	2-15	2-30	3-28	2-15	3-10	3-14
28	5-10	4-42	5-10H	3-09	3-38	

86Jun Strike 94.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20	0-22	0-23	0-23	0-20L	0-23	
21	0-30		0-46	0-29	0-43	
24	0-46	0-45	1-08	0-37	0-62	0-61
25	0-58	0-55	1-10	0-53	1-02	1-03
26	1-00	0-60	1-09	0-58	1-07	1-04
27	1-28	1-39	2-30	1-26	2-11	2-17
28	3-25	3-45	3-55H	2-08	2-36	2-32

86Jun Strike 96.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25	0-44	0-48	0-48	0-33L	0-42	0-40
26	0-37	0-38	0-44	0-35	0-41	0-43
27	0-55	0-60	1-45	0-55	1-27	1-32
28	2-15	3-00	3-00H	1-24	1-45	1-43

86Jun Strike 98.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25						
26						
27						
28	1-60	2-00	2-00H	0-60L	1-06	1-07

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Feb	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				15	270	365	867	1,981	1,498	698L	1,115L	134				6,943L
4				215H	472	423	1,564	3,566	8,042H	7,673	2,645	532				25,132
5					397	16	866	2,130	2,305	3,681	2,387	84L				11,866
6			3H		563	7L	1,029	2,664	5,922	3,061	1,344	87				14,680
7			3		1,103H	47	686	5,843H	5,605	3,400	2,337	1,714				20,828
10					19	315	105	3,439	2,584	2,578	2,853	454				12,347
11					18	24	509	3,214	3,712	1,718	2,054	504				11,753
12					9	30	282	2,923	4,633	3,952	1,881	642				14,352
13				2	1L	430	778	1,627	4,628	4,433	2,815	1,831				16,545
14				1L	20	63	1,209	3,713	7,050	9,685	4,462	2,736				28,948
17	HOLIDAY															
18					125	598	817	1,409	3,724	10,079H	7,960	4,523				29,235
19					2	32	157	1,644	2,845	8,303	7,305	4,946				25,234
20				8		10	88	949	3,573	6,805	3,950	3,112	2,226L			20,721
21					49	37	1,260	5,253	2,829	7,148	14,961	7,249	3,577			42,363
24				2	96	1,516	1,831	4,909	4,086	6,629	16,607H	14,742	10,002			60,420
25				100	119	15	386	427L	2,483	3,967	8,786	11,614	6,309	5,306		39,512
26						964	83L	1,975	448L	2,791	3,049	11,177	7,512	4,864L		32,863
27				38	7	671	1,872	2,593	1,633	4,739	5,592	17,104H	13,762H	16,016H		64,027H
28						1,751H	2,303H	1,100	2,028	2,797	3,221	6,077	5,676	12,069	7,165H	44,187
TOTAL			6	381	3,270	7,314	16,692	51,359	69,637	94,227	95,324	89,262	49,064	38,255	7,165	521,956

Call open contracts Reported in contracts—Future 86Jun

Feb	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3			225H	1,468	6,384H	6,431H	13,297	20,797	24,812	10,130L	9,326L	538L				93,408L
4			225	1,678H	6,215	6,283	13,063	20,596	24,910	13,778	10,551	678				97,977
5			225	1,678	6,154	6,281	13,080	20,476	24,816	14,427	11,810	723				99,670
6			225	1,678	5,983	6,283	13,604	21,886	24,790	15,858	12,186	763				103,258
7			225	1,676	5,482	6,295	14,126H	23,518	25,309	17,449	12,730	2,113				108,925
10			225	1,678	5,483	6,093	14,085	24,259	25,173	17,331	14,632	2,364				111,323
11			225	1,678	5,490	6,093	13,535	23,841	25,590	17,709	15,800	2,621				112,582
12			225	1,678	5,496	6,091	13,518	24,488H	27,052	18,976	16,952	3,174				117,650
13			225	1,676	5,495	6,165	13,252	24,466	27,603	20,074	17,063	4,334				120,353
14			225	786	5,486	6,174	12,722	23,406	28,059H	22,906	16,505	6,015				122,282
17	HOLIDAY															
18			225	785	5,305	6,147	12,697	23,033	27,537	20,827	17,843	7,348				121,747
19			225	781	5,235	5,982	12,602	21,754	25,588	20,749	17,736	8,741				119,393
20			225	781	5,235	5,984	12,774	21,132	25,514	23,216H	18,254	10,093	1,589L			124,797
21			225	780	5,048	5,858	12,618	22,571	24,732	23,157	22,986H	10,581	3,681			132,235
24			217	733	1,086	5,969	11,947	20,609	22,603	22,376	21,932	14,182	7,262			128,916
25			217	542	1,081	5,927	11,285	21,376	22,637	22,081	20,595	16,240	8,421	3,604L		134,006
26			217	541	767	2,992	11,075	20,536	22,644	21,738	20,487	19,627	9,458	5,694		135,776
27			131L	440	765L	1,645	7,614	19,013	21,746	19,489	19,492	20,374H	13,976H	11,661		136,346H
28			131	401L	765	352L	5,020L	17,456L	20,705L	17,164	16,846	18,948	12,686	14,518H	5,540H	130,532

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 72.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14	13-41		14-20**H**	13-41**L**	14-20	
17	**HOLIDAY**					
18					14-56**N**	
19					14-20**N**	
20					14-34**N**	
21					16-23**N**	
24					17-43**N**	
25					17-47**N**	
26					18-40**N**	
27					20-38**B**	
28					21-24**N**	

86Sep Strike 76.00

Feb	Open		High	Low	Close	
3					8-05**N**	
4					8-41**N**	
5					8-09**N**	
6					7-36**N**	
7					7-03**N**	
10					7-44**N**	
11					8-25**N**	
12					8-27**N**	
13					9-00**N**	
14					10-21**N**	
17	**HOLIDAY**					
18					10-58**N**	
19					10-20**N**	
20					10-33**N**	
21					12-22**N**	
24					13-43**N**	
25	13-46		13-50	13-46	13-50	
26	13-37		14-40**H**	13-37**L**	14-40	
27					16-38**B**	
28					17-24**N**	

86Sep Strike 78.00

Feb	Open		High	Low	Close	
3	5-60		6-28	5-60**L**	6-28	
4					6-60**N**	
5	7-04		7-04	6-29	6-29	
6					5-60**N**	
7					5-31**N**	
10					6-03**N**	
11					6-42**N**	
12	6-40		6-43	6-29	6-42	
13	7-01	7-02	7-11	7-01	7-11	
14					8-28**N**	
17	**HOLIDAY**					
18	8-51		9-00	8-51	9-00	
19	9-00		9-00	8-20	8-20	
20	8-14		8-38	8-12	8-38	
21					10-22**N**	
24	11-12		11-46	11-12	11-46	
25	11-40		11-52	11-40	11-52	
26	11-58		12-42**H**	11-58	12-42	
27					14-38**B**	
28					15-24**N**	

86Sep Strike 80.00

Feb	Open		High	Low	Close	
3					4-61**N**	
4	5-34		5-36	5-26	5-26	
5	5-34		5-34	4-55	4-63	
6	4-56		4-56	4-12	4-36	
7	4-00		4-09	3-56**L**	4-09	
10	4-12		4-35	4-08	4-35	
11	4-60		5-08	4-60	5-08	
12	5-08		5-08	4-62	5-07	
13					5-36**N**	
14	5-60		6-45	5-60	6-35	6-45
17	**HOLIDAY**					
18	6-47		7-15	6-47	7-15	
19	7-05		7-05	6-47	6-47	
20	6-45		6-58	6-45	6-58	
21	7-47		8-30	7-47	8-30	
24	8-28		10-08	8-28	9-53	
25	9-32		9-54	9-32	9-54	
26	10-04	10-10	10-48	9-62	10-48	
27	11-35		12-38	11-34	12-38**B**	
28	14-30		14-30**H**	12-59	13-24	

86Sep Strike 82.00

Feb	Open		High	Low	Close	
3	3-31		3-44	3-31	3-44	
4	4-12		4-12	4-05	4-05	
5	4-00		4-11	3-42	3-42	
6	3-04		3-22	3-04	3-22	
7	2-58		3-00	2-57**L**	3-00	
10	3-05		3-18	3-00	3-18	
11	3-30		3-47	3-30	3-47	
12	3-43		3-50	3-43	3-50	
13	4-18		4-18	4-10	4-10	
14	4-39		5-10	4-39	5-10	
17	**HOLIDAY**					
18	5-10		5-39	5-10	5-39	
19	5-33		5-33	5-17	5-17	
20	5-22		5-30	5-07	5-26	
21	6-13		7-00	6-13	7-00	
24	6-52		8-32	6-52	8-02	
25	7-56		8-06	7-52	8-06	
26	8-10		8-50	8-10	8-50	
27	9-38		10-43	9-38	10-40**B**	
28	13-40		13-40**H**	11-05	11-30	

86Sep Strike 84.00

Feb	Open		High	Low	Close	
3	2-32		2-44	2-24	2-44	
4	2-60		3-04	2-56	2-61	
5	3-02		3-02	2-36	2-42	
6	2-40		2-42	2-07	2-26	
7	1-60		2-05	1-59**L**	2-04	
10	2-06	2-08	2-20	2-04	2-20	
11	2-30		2-39	2-25	2-39	
12	2-28		2-45	2-27	2-44	
13	2-61		3-02	2-56	3-00	
14	3-15		3-60	3-15	3-50	3-60
17	**HOLIDAY**					
18	4-05		4-20	3-52	4-17	
19	4-10		4-10	3-62	3-62	
20	3-52		4-06	3-52	4-06	
21	4-50		5-29	4-43	5-29	
24	5-27		6-55	5-25	6-30	
25	6-23		6-36	6-16	6-36	
26	6-18		7-11	6-18	7-11	
27	8-23		8-53	8-23	8-53**B**	
28	10-16		10-16**H**	9-07	9-38	

86Sep Strike 86.00

Feb	Open		High	Low	Close	
3	1-44		1-56	1-41	1-56	
4	2-02	2-04	2-11	1-60	2-04	
5	2-00		2-09	1-46	1-53	
6	1-51		1-55	1-27	1-41	
7	1-22		1-30	1-20**L**	1-26	
10	1-27		1-36	1-22	1-36	
11	1-46		1-50	1-39	1-50	
12	1-44		1-56	1-42	1-53	
13	2-00	2-05	2-05	1-63	2-04	
14	2-28		2-48	2-24	2-48	
17	**HOLIDAY**					
18	3-00		3-10	2-44	3-06	
19	2-55		3-08	2-55	2-56	
20	2-57		3-00	2-48	3-00	
21	3-24		4-07	3-24	4-06	
24	4-17		5-23	4-04	5-02	
25	4-58		5-10	4-56	5-10	
26	4-56		5-43	4-56	5-43	
27	6-52		7-40	6-52	7-22	7-32
28	9-00		9-10**H**	7-20	7-63	

86Sep Strike 88.00

Feb	Open		High	Low	Close	
3	1-06		1-15	1-06	1-15	
4	1-25		1-32	1-17	1-24	
5	1-20		1-29	1-10	1-13	
6	1-13		1-18	1-05	1-06	
7	0-54	0-60	0-60	0-54**L**	0-57	
10	0-55		1-01	0-55	1-01	
11	1-04		1-10	1-02	1-10	
12	1-10		1-15	1-09	1-12	
13	1-23		1-26	1-20	1-24	
14	1-45		1-61	1-38	1-58	1-61
17	**HOLIDAY**					
18	2-06	2-00	2-16	1-56	2-12	
19	2-06		2-21	2-00	2-02	
20	2-04		2-08	2-00	2-08	
21	2-40		3-00	2-35	3-00	
24	3-06		4-11	2-56	3-49	3-51
25	3-45		4-01	3-40	3-61	
26	3-46		4-24	3-46	4-24	
27	4-61		5-60	4-61	5-50	5-60
28	7-30		7-31**H**	5-54	6-28	

86Sep Strike 90.00

Feb	Open		High	Low	Close	
3	0-44		0-52	0-44	0-52	
4	0-58		1-00	0-54	0-59	
5	0-59		0-61	0-53	0-53	
6	0-48		0-48	0-47	0-47	
7	0-38	0-39	0-39	0-38**L**	0-38	
10	0-38		0-40	0-38	0-40	
11	0-43		0-46	0-43	0-46	
12	0-45		0-52	0-44	0-48	
13	0-50	0-56	0-58	0-50	0-56	0-58
14	1-10		1-24	1-03	1-17	1-21
17	**HOLIDAY**					
18	1-32	1-26	1-45	1-12	1-32	
19	1-28		1-43	1-23	1-24	
20	1-25		1-35	1-23	1-32	
21	1-50		2-13	1-50	2-12	2-13
24	2-20	2-15	3-10	2-02	2-50	
25	2-46		2-61	2-44	2-58	
26	2-52		3-15	2-52	3-15	
27	4-06		4-60	4-05	4-40	
28	6-11		6-15**H**	4-50	5-07	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 92.00

Feb	Open		High	Low	Close	
3	0-29		0-32	0-29	0-32	
4	0-42		0-42	0-39	0-39	
5	0-38		0-38	0-34	0-34	
6	0-33		0-34	0-33	0-33	
7	0-26		0-26	0-25	0-25	
10	0-24		0-25	0-24L	0-25	
11	0-26		0-28	0-26	0-28	
12	0-27		0-31	0-27	0-29	
13	0-32		0-37	0-32	0-34	0-36
14	0-47		0-56	0-45	0-52	0-56
17	HOLIDAY					
18	0-62		1-05	0-60	0-62	
19	0-57		1-09	0-57	0-60	
20	0-61		1-01	0-60	1-00	
21	1-17		1-36	1-15	1-31	
24	1-39		2-14	1-30	2-01	
25	1-57		2-11	1-57	2-04	2-06
26	2-00	2-03	2-23	2-00	2-22	
27	2-58	2-60	3-55	2-58	3-33	3-43
28	4-60		4-60H	3-40	3-62	

86Sep Strike 94.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21	0-58	1-04	0-58L	1-00
24	1-04	1-37	1-00	1-27
25	1-25	1-34	1-25	1-32
26	1-27	1-44	1-27	1-43
27	2-06	3-05	2-05	3-05
28	4-20	4-20H	2-45	2-63

86Sep Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25	0-59	1-05	0-58L	1-04
26	1-03	1-09	1-00	1-09
27	1-28	2-24	1-28	2-10
28	3-20	3-20H	2-05	2-18

86Sep Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28	2-26	2-26H	1-40L	1-42

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Feb	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3			15		55	999	30L	606	37	25				1,767
4				102	1L	109	514	522	59	16				1,323
5			2	66	56	361	438	320	26	25				1,294L
6				279	9	1,237	80	213		5				1,823
7				130	306	731	156	933	27	2L				2,285
10				187	917	980	197	141	104	18				2,544
11				2	1,510H	1,940	115	1,052	509	2				5,130
12			575	4	1	20L	923	407	17L	15				1,962
13			200	1L	1,450	122	2,122H	746	63	16				4,720
14				6	57	178	606	1,119	514	214				2,694
17	HOLIDAY													
18	6H		1L	3	136	348	1,131	1,054	936	82				3,695
19			2	1	16	214	412	4,262H	655	306				5,868
20			1,298H	3	18	226	514	481	593	37				3,170
21					55	228	200	169	1,143	128	60			1,983
24			4	6	532	400	64	944	2,128H	182	218			4,478
25		2L	7	36	104	1,012	107	108L	226	732	31L	228L		2,591
26		8H	128	16	22	2,032H	492	200	976	1,848H	659	2,928H		9,309H
27				22	763	75	958	184	36	449	1,039H	989		4,515
28				403H	89	1,117	643	1,028	1,118	1,100	184	790	60H	6,532
TOTAL	6	10	2,232	1,267	6,097	12,327	9,702	14,487	9,167	5,202	2,191	4,935	60	67,683

Call open contracts Reported in contracts—Future 86Sep

Feb	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3		12H	786	2,011L	1,198L	3,428	1,365L	932	202L	68L				10,002L
4		12	786	2,108	1,198	3,328	1,651	1,247	248	84				10,662
5		12	786	2,105	1,198	3,413	1,733	1,560	268	109				11,184
6		12	786	2,366	1,198	4,327	1,717	1,390	268	114				12,178
7		12	786	2,491	1,498	4,710	1,758	911	284	116				12,566
10		12	786	2,608H	1,738	5,014	1,771	896L	348	134				13,307
11		12	786	2,606	2,748H	5,812H	1,798	1,857	791	136				16,546
12		12	1,361H	2,604	2,748	5,812	2,465	2,230	802	144				18,178
13		12	1,361	2,600	2,036	5,726	3,709	2,884	849	157				19,334
14		12	1,361	2,596	2,047	5,722	4,196	3,521	1,246	367				21,068
17	HOLIDAY													
18		12	1,360	2,594	2,046	5,490	4,704	3,881	2,092	416				22,595
19		12	1,359	2,593	2,035	5,293	4,602	6,335H	1,989	533				24,751
20		12	1,161	2,591	2,041	5,199	4,791	6,322	2,539	558				25,214
21		12	1,161	2,591	2,071	5,098	4,795H	6,201	2,444	586	60L			25,019
24		12	1,158	2,585	1,876	5,008	4,682	5,905	3,182	653	177			25,238
25		12	1,158	2,584	1,772	4,254	4,661	5,918	3,251H	981	208	228L		25,027
26		12	20L	2,583	1,764	3,445	4,251	5,804	2,805	2,131H	664	1,968		25,447
27		12	20	2,580	1,301	3,375	4,082	5,853	2,790	2,085	1,258	2,712		26,068H
28		11L	20	2,293	1,247	3,065L	3,723	5,658	2,367	2,025	1,385H	3,143H	57H	24,994

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25	9-20	9-27**H**	9-20**L**	9-27
26				10-07**N**
27				12-00**B**
28				12-54**N**

86Dec Strike 82.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25	7-52	7-53	7-52**L**	7-53
26				8-30**N**
27	10-19	10-19**H**	10-19	10-19
28				10-62**N**

86Dec Strike 84.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24	5-46	6-15	5-46**L**	6-15
25	6-24	6-25	6-24	6-25
26				6-60**N**
27	8-30	8-35**H**	8-30	8-35
28				9-20**N**

86Dec Strike 86.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24	4-15	5-00	4-15**L**	5-00
25	4-60	5-08	4-60	5-08
26				5-40**N**
27				7-05**N**
28	8-30	8-30**H**	7-40	7-50

86Dec Strike 88.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26	4-00	4-28	4-00**L**	4-28
27				5-47**N**
28	7-09	7-09**H**	6-08	6-35

86Dec Strike 90.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24	2-31	3-02	2-30**L**	3-00
25	3-04	3-09	3-04	3-09
26	3-08	3-28	3-08	3-28
27				4-38**N**
28	6-15	6-15**H**	5-00	5-15

86Dec Strike 92.00

Feb	Open	High	Low	Close	
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24	1-58	2-20	1-58**L**	2-16	
25	2-17	2-22	2-12	2-22	
26	2-22	2-38	2-22	2-38	
27	3-10	3-46	3-10	3-38	3-46
28	3-41	4-14**H**	3-41	4-14	

86Dec Strike 94.00

Feb	Open		High	Low	Close
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24	1-26	1-27	1-44	1-26**L**	1-44
25	1-40		1-56	1-40	1-53
26	1-50		1-60	1-50	1-60
27	2-24		3-12	2-24	3-12
28	4-36		4-36**H**	2-60	3-20

86Dec Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28	3-10	3-10**H**	2-36**L**	2-36

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28	2-30	2-30H	2-04L	2-04

Call volume of sales Reported in contracts—Future 86Dec

Feb	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3											
4											
5											
6											
7											
10											
11											
12											
13											
14											
17	**HOLIDAY**										
18											
19											
20											
21											
24			1L	20H		200H	100H	200			521
25	31H	31L	1	4L		26	22	32L			147
26					4L	20L	4	109			137L
27		100	65H				38	269H			472
28		400H		20	758H	27	2L	41	68H	20H	1,336H
TOTAL	31	531	67	44	762	273	166	651	68	20	2,613

Call open contracts Reported in contracts—Future 86Dec

Feb	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3											
4											
5											
6											
7											
10											
11											
12											
13											
14											
17	**HOLIDAY**										
18											
19											
20											
21											
24			1L	20L		200L	100L	200L			521L
25	31H	31L	2	24H		226	122	232			668
26	31	31	2	24	4L	246	122	341			801
27	31	131	67H	24	4	246	150H	608			1,261
28	31	531H	67	20	750H	271H	150	636H	68H	20H	2,544H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 70.00				86Jun Strike 72.00				86Jun Strike 74.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				25-20N				23-20N				21-20N
4				25-40N				23-40N				21-40N
5				23-40N				21-40N				19-40N
6				23-40N				21-40N				19-40N
7				24-24N				22-24N				20-24N
10				26-22N				24-22N				22-22N
11				26-54N				24-54N				22-54N
12				27-02N				25-02N				23-02N
13				26-28N				24-28N				22-28N
14				26-54N				24-54N				22-54N
17				26-30N				24-30N				22-30N
18				25-52N				23-52N				21-52N
19				26-14N				24-14N				22-14N
20				26-42N				24-42N				22-42N
21				26-16N				24-16N				22-16N
24				27-30N				25-30N				23-30N
25				27-26N				25-26N				23-26N
26				28-30N				26-30N				24-30N
27				30-28N				28-28N	26-20	26-28H	26-20L	26-28
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				32-20N				30-20N				28-20N

	86Jun Strike 76.00				86Jun Strike 78.00				86Jun Strike 80.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	19-00	19-20	19-00L	19-20				17-20N	14-00	15-20	14-00	15-20
4				19-40N				17-40N				15-40N
5				17-40N				15-40N				13-40N
6				17-40N				15-40N	15-18	15-18	13-40L	13-40
7				18-24N				16-24N	13-56	14-24	13-56	14-24
10				20-22N	17-10	18-22	17-10L	18-22				16-22N
11				20-54N	19-28	19-28	18-54	18-54				16-54N
12				21-02N				19-02N				17-02N
13				20-28N				18-28N				16-28N
14				20-54N				18-54N	17-16	17-16	16-54	16-54
17	20-10	20-30	20-10	20-30	18-10	18-30	18-10	18-30	16-23	16-30	16-23	16-30
18				19-52N				17-52N				15-52N
19				20-14N				18-14N				16-14N
20				20-42N				18-42N				16-42N
21				20-16N				18-16N				16-16N
24				21-30N				19-30N				17-30N
25				21-26N				19-26N				17-26N
26				22-30N				20-30N				18-30N
27	24-20	24-28H	24-20	24-28	22-20	22-28H	22-20	22-28	20-20	20-28H	20-20	20-28
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				26-20N				24-20N				22-20N

	86Jun Strike 82.00				86Jun Strike 84.00					86Jun Strike 86.00					
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	12-00	13-20	12-00	13-20	10-03	11-24	10-03	11-20	11-24	8-08	8-10	9-26	8-08	9-20	
4	14-35	14-55	13-40	13-40	12-40	13-13	11-40	11-40		10-15	10-33	11-00	9-40	9-40	
5	13-24	13-24	11-41	11-42	10-58	11-26	9-40	9-43		8-57		9-20	7-50	7-52	7-55
6	12-26	12-26	11-40L	11-40	11-30	11-30	9-35	9-43		9-14		9-54	7-57	7-57	
7	11-53	12-24	11-53	12-24	9-27	10-24	9-27L	10-24		7-25		8-30	7-25L	8-30	
10	13-28	14-22	13-28	14-22	11-12	12-28	11-12	12-22		9-18		10-40	9-18	10-22	
11	14-60	14-60	14-54	14-54	13-30	13-30	12-53	12-54		11-29		11-29	10-54	10-54	
12				15-02N	12-37	13-15	12-37	13-02		11-32		11-32	10-32	11-02	
13	13-45	14-28	13-45	14-28	11-45	12-28	11-38	12-28		9-55	10-10	10-28	9-25	10-28	
14				14-54N	13-25	13-25	12-54	12-54		11-05		11-34	10-54	10-54	
17				14-30N	13-09	13-09	12-21	12-30		11-06		11-06	10-24	10-30	
18				13-52N	11-20	11-52	11-20	11-52		9-47		10-42	9-47	9-54	
19				14-14N	12-10	12-22	11-61	12-14		9-61		10-18	9-61	10-18	
20	14-49	14-49	14-28	14-42	12-56	12-56	12-28	12-42		10-52		10-53	10-31	10-42	
21				14-16N	13-00	13-17	12-16	12-16		11-10		11-10	10-16	10-16	
24				15-30N	13-03	13-30	13-03	13-30		10-54		11-34	10-54	11-30	
25				15-26N	13-25	13-26	13-25	13-26		11-47		11-47	11-24	11-26	
26				16-30N	14-07	14-30	14-07	14-30		11-54		12-30	11-54	12-30	
27	18-20	18-28	18-20	18-28	15-54	16-28	15-54	16-28		13-52		14-28	13-51	14-28	
28	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**					
31	19-17	20-20H	19-17	20-20	17-20	18-20H	17-20	18-20		15-20		16-20H	15-20	16-20	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

Mar	Open		High	Low	Close	
3	6-30		7-32	6-18	7-32	
4	8-10	8-50	9-05	7-54	7-54	7-60
5	7-15	7-06	7-34	6-00	6-10	
6	7-44	7-50	7-50	6-07	6-07	6-13
7	5-50		6-52	5-48L	6-48	
10	7-00		8-40	7-00	8-29	
11	8-55		9-32	8-55	8-58	8-60
12	9-35		9-35	8-50	9-08	
13	8-16	8-32	8-36	7-36	8-36	
14	9-24		9-42	8-60	8-60	
17	9-12		9-12	8-28	8-35	
18	7-52		8-35	7-42	8-04	
19	8-24		8-24	8-24	8-24	
20	8-45		8-63	8-45	8-46	
21	9-22		9-22	8-20	8-20	
24	9-16		9-30	9-08	9-30	
25	9-38		9-53	9-11	9-26	
26	9-41		10-30	9-41	10-30	
27	12-00		12-28	11-55	12-28	
28	HOLIDAY					
31	13-28		14-20H	13-28	14-20	

86Jun Strike 90.00

Mar	Open		High	Low	Close	
3	4-50	4-60	5-54	4-36	5-54	
4	6-54	7-05	7-23	6-08	6-08	
5	5-28		5-58	4-27	4-37	4-40
6	5-57	6-10	6-10	4-45	4-45	4-50
7	4-42		5-13	3-53L	5-05	5-13
10	5-32	5-27	6-60	5-27	6-45	
11	7-03		7-44	6-62	7-10	7-14
12	7-45		7-45	6-37	7-20	7-32
13	6-33		6-55	6-06	6-55	
14	7-26		7-54	6-63	7-12	
17	7-32	7-30	7-32	6-45	6-53	
18	6-08		7-13	5-60	6-22	
19	6-04		6-50	6-04	6-40	
20	7-03		7-03	6-58	6-58	
21	7-18		7-30	6-35	6-35	
24	7-45		7-45	7-12	7-37	
25	7-37		8-00	7-23	7-32	
26	7-54		8-30	7-54	8-30	
27	9-28		10-28	9-28	10-28	
28	HOLIDAY					
31	10-27		12-20H	10-27	12-20	

86Jun Strike 92.00

Mar	Open		High	Low	Close	
3	3-30	3-31	4-20	3-10	4-15	4-20
4	5-01	5-21	5-46	4-35	4-35	4-37
5	4-13	4-02	4-26	3-13	3-20	
6	4-27	4-40	4-60	3-30	3-30	
7	3-28	3-33	3-53	3-04L	3-46	
10	4-02	3-63	5-18	3-63	5-07	
11	5-29		6-00	5-20	5-32	
12	6-05		6-05	5-08	5-49	
13	4-53	4-60	5-17	4-34	5-17	
14	5-52		6-16	5-30	5-41	
17	5-51		5-51	5-05	5-15	
18	4-32		5-40	4-25	4-50	
19	4-60		5-06	4-60	5-00	5-04
20	5-11		5-32	5-08	5-13	5-16
21	5-42		5-42	4-53	4-53	4-55
24	5-28		5-52	5-28	5-52	
25	5-58		6-04	5-40	5-45	
26	6-05		6-40	5-63	6-40	
27	7-48		8-37	7-48	8-37	8-32
28	HOLIDAY					
31	8-34		10-25H	8-34	10-25	

86Jun Strike 94.00

Mar	Open		High	Low	Close	
3	2-34	2-26	3-05	2-13	3-05	
4	3-53	4-00	4-16	3-24	3-30	3-24
5	2-60	2-50	3-10	2-12	2-22	2-16
6	3-10	3-22	3-35	2-20	2-25	2-35
7	2-26		2-48	1-55L	2-39	
10	2-53	2-58	3-52	2-50	3-45	
11	3-62		4-35	3-61	4-10	4-03
12	4-36		4-45	3-47	4-17	4-23
13	3-45	3-44	3-57	3-16	3-54	3-57
14	4-02		4-55	3-62	4-09	
17	4-25	4-30	4-38	3-46	3-57	
18	3-16		4-07	3-06	3-32	
19	3-23	3-18	3-50	3-18	3-40	
20	3-49	3-53	3-62	3-43	3-46	
21	4-00		4-13	3-25	3-29	
24	4-02		4-16	3-61	4-12	
25	4-12		4-17	3-62	4-07	
26	4-27		4-58	4-22	4-58	
27	5-62		6-50	5-60	6-40	6-50
28	HOLIDAY					
31	6-33		8-25H	6-33	8-25	

86Jun Strike 96.00

Mar	Open		High	Low	Close	
3	1-38	1-43	2-10	1-27	2-04	2-06
4	2-45	2-55	3-03	2-13	2-18	2-13
5	1-57	1-63	2-12	1-23	1-34	1-32
6	2-20	2-40	2-40	1-35	1-40	1-43
7	1-44	1-40	1-58	1-16L	1-46	1-48
10	1-55	1-58	2-46	1-55	2-38	2-42
11	2-55	2-60	3-15	2-50	2-60	2-55
12	3-19	3-23	3-23	2-40	3-07	3-04
13	2-35	2-38	2-49	2-12	2-45	2-49
14	3-06	3-10	3-29	2-48	3-03	2-57
17	3-02	3-10	3-17	2-37	2-44	2-50
18	2-15	2-16	2-63	2-04	2-27	
19	2-12		2-41	2-12	2-32	
20	2-37		2-49	2-28	2-33	2-35
21	2-47		2-55	2-13	2-14	2-16
24	2-32		2-56	2-28	2-52	
25	2-57		3-00	2-38	2-43	2-46
26	2-56	2-59	3-24	2-56	3-23	
27	4-07	4-09	5-00	4-07	4-60	5-00
28	HOLIDAY					
31	4-52		6-49H	4-52	6-43	6-49

86Jun Strike 98.00

Mar	Open		High	Low	Close	
3	1-07		1-27	0-60	1-23	1-21
4	2-00	1-55	2-07	1-31	1-42	1-31
5	1-15	1-13	1-25	0-57	0-60	0-62
6	1-38	1-55	1-55	1-00	1-01	1-05
7	0-63	1-05	1-12	0-53L	1-09	1-05
10	1-16		1-55	1-13	1-47	1-48
11	1-60	2-02	2-19	1-57	2-00	1-59
12	2-17	2-20	2-20	1-47	2-08	2-12
13	1-50	1-45	1-60	1-25	1-55	1-60
14	2-08	2-11	2-30	1-45	2-00	
17	2-15	2-12	2-18	1-43	1-50	1-51
18	1-27	1-32	1-63	1-22	1-37	1-35
19	1-40	1-30	1-47	1-30	1-39	
20	1-43	1-47	1-50	1-32	1-38	1-39
21	1-48	1-50	1-53	1-19	1-28	1-23
24	1-40	1-32	1-56	1-31	1-49	1-50
25	1-54	1-50	1-58	1-34	1-41	1-43
26	1-52	1-53	2-10	1-48	2-09	2-08
27	2-47	2-44	3-29	2-44	3-28	
28	HOLIDAY					
31	3-29	3-31	5-00H	3-27	4-56	5-00

86Jun Strike 100.00

Mar	Open		High	Low	Close	
3	0-39		0-55	0-37	0-53	0-52
4	1-13	1-20	1-23	0-60	0-60	1-00
5	0-53		0-58	0-32L	0-42	0-41
6	1-04		1-15	0-43	0-43	0-45
7	0-46		0-48	0-32	0-46	0-44
10	0-48	0-52	1-12	0-48	1-07	1-08
11	1-13	1-19	1-33	1-13	1-20	1-15
12	1-32	1-35	1-35	1-10	1-24	1-25
13	1-08	1-03	1-17	0-58	1-12	1-17
14	1-28	1-20	1-42	1-09	1-21	1-20
17	1-25	1-29	1-32	1-04	1-07	1-08
18	0-61	0-57	1-18	0-52	0-62	0-63
19	0-60	0-57	1-06	0-57	0-63	
20	1-01	1-03	1-07	0-57	0-62	
21	1-04		1-07	0-49	0-50	0-51
24	0-55		1-07	0-54	1-01	1-03
25	1-03	1-06	1-08	0-55	0-58	0-60
26	1-03	0-62	1-16	0-61	1-14	1-16
27	1-42	1-38	2-19	1-38	2-17	2-19
28	HOLIDAY					
31	2-22	2-20	3-33H	2-20	3-30	3-33

86Jun Strike 102.00

Mar	Open		High	Low	Close	
3	0-30		0-32	0-27	0-31	0-30
4	0-50		0-55	0-35	0-36	0-35
5	0-31	0-30	0-37	0-20	0-26	0-25
6	0-44	0-48	0-48	0-27	0-28	0-29
7	0-28	0-29	0-30	0-16L	0-27	
10	0-31		0-46	0-29	0-43	0-44
11	0-50	0-52	0-59	0-47	0-52	0-51
12	0-62	0-58	0-62	0-46	0-56	0-57
13	0-49	0-45	0-49	0-35	0-47	0-48
14	0-57	0-60	1-02	0-46	0-53	
17	0-54	0-56	0-59	0-42	0-45	0-43
18	0-39	0-34	0-48	0-30	0-37	
19	0-32	0-36	0-41	0-32	0-36	
20	0-40	0-38	0-42	0-32	0-34	0-35
21	0-38	0-36	0-39	0-25	0-26	0-27
24	0-29	0-30	0-38	0-29	0-34	0-35
25	0-35	0-36	0-38	0-29	0-30	
26	0-34	0-35	0-42	0-32	0-40	0-42
27	0-58	0-63	1-25	0-58	1-24	1-23
28	HOLIDAY					
31	1-20	1-27	2-22H	1-20	2-22	2-16

86Jun Strike 104.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24						
25						
26						
27	0-36		0-49	0-35L	0-49	0-48
28	HOLIDAY					
31	0-49	0-47	1-31H	0-47	1-30	1-27

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 106.00

Mar	Open		High	Low	Close
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17					
18					
19					
20					
21					
24					
25					
26					
27					
28	**HOLIDAY**				
31	0-24	0-28	0-58**H**	0-24**L**	0-56

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Mar	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3				1L		561	579H	3,508H	1,562	1,373
4					4	200	33	1,546	3,804	1,491
5							18	115	725	2,148H
6						100	4	175	4,460H	1,271
7						386	1L	350	573	326
10					25	23	174	955	1,083	599
11					1L		1	221	2,694	1,801
12								384	1,089	562
13					1			591	50	768
14						200		8	319	178
17				500H	500	1L		1,929	1,408	117
18								3	7L	153
19								1,091	489	
20							2	6	2,916	33
21								66	1,060	15
24								2	2,007	4L
25								1L	739	175
26				100	216			202	436	1,292
27			175H	350	575H	800H	400	1,004	1,148	668
28	**HOLIDAY**									
31							355	767	989	592
TOTAL			175	951	1,322	2,271	1,567	12,924	27,558	13,566

Mar	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	2,094	3,150H	6,660H	12,936	3,997	3,576	712L			40,709
4	2,641H	2,665	3,278	16,440H	10,832	6,203	4,687			53,824
5	1,502	2,422	5,366	10,821	7,072	4,126	2,998			37,313
6	748	1,536	4,391	13,851	7,098	5,011	3,394			42,039
7	406	342	6,520	6,836	6,155	2,707L	2,209			26,811
10	2,187	636	2,466	7,126	5,843	4,364	3,031			28,512
11	1,221	464	2,656	4,271	11,522H	6,633	3,850			35,335
12	609	339	2,866	4,474	6,506	8,293	3,815			28,937
13	308	295	820	3,687	9,819	3,502	3,436			23,277
14	276	273	1,077	3,820	7,312	4,917	3,833			22,213
17	1,064	188	671	3,626	4,706	3,937	3,795			22,492
18	164	96	586	3,506	7,048	7,327	4,759			23,649
19	310	443	1,284	4,353	7,310	5,363	2,904			23,547
20	85	61	887	1,673	3,980L	4,530	7,444			21,617
21	61L	28L	933	4,609	5,560	2,889	5,168			20,389
24	2,523	126	130L	1,917	4,124	4,513	4,147			19,493L
25	800	321	840	3,915	7,036	3,044	5,328			22,199
26	61	178	1,048	1,344L	8,502	6,652	3,234			23,265
27	2,138	1,471	2,342	4,252	11,174	14,613H	15,136	16,873H		73,119H
28	**HOLIDAY**									
31	135	1,203	670	2,177	4,939	9,203	16,214H	6,960L	2,060H	46,264
TOTAL	19,333	16,237	45,491	115,634	140,535	111,453	100,094	23,833	2,060	635,004

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Jun

Mar	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3			131H	401H	763H	351	3,305H	13,326H	20,069H	16,434H
4			131	401	763	292	3,166	10,909	18,568	15,980
5			131	401	763	292	3,156	10,546	18,467	15,997
6			131	401	763	242	3,142	10,351	18,689	15,654
7			131	401	733	246	3,140	10,341	18,135	15,295
10			131	401	708	171	3,079	8,209	17,463	14,929
11			131	401	694	167	2,983	6,464	16,946	13,638
12			131	401	694	167	2,983	5,806	16,643	13,031
13			131	401	694	167	2,733	5,796	16,624	12,990
14			131	401	694	167	2,732	5,754	14,650	12,970
17			131	401	693	566H	2,732	5,500	14,645	12,879
18			131	401	693	166L	2,732	5,495	15,443	12,995
19			131	401	693	166	2,730	5,183	15,284	12,863
20			131	401	691	166	2,730	2,582	13,556	12,558
21			131	401	691	166	2,728	2,518	13,296	12,517
24			131	401	691	166	2,728	1,567	11,714	12,509
25			131	401	691	166	2,728	1,499	11,457	12,343
26			131	323	560	166	2,709L	1,491	7,600	12,051
27			131	301L	475L	166	2,710	716	5,229	4,951
28	HOLIDAY									
31			131	301	475	166	2,810	670L	4,625L	4,637L

Mar	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	16,150H	19,129H	12,915	17,886	7,283L	2,772L	669L			131,584L
4	14,542	17,021	11,861	18,839	13,361	6,048	3,418			135,300
5	14,338	15,898	12,624	17,661	13,257	6,704	4,384			134,619
6	14,212	15,210	12,964	18,600	14,723	9,479	5,760			140,321
7	14,055	14,932	14,050H	20,297	16,921	9,906	6,251			144,834
10	13,463	14,578	12,789	19,972	17,373	10,828	7,217			141,311
11	12,837	14,289	11,717	20,390	20,823	12,809	8,707			142,996
12	12,688	14,206	10,906	20,867	22,323	15,378	9,831			146,055
13	12,589	14,044	11,031	21,064	21,241	15,748	10,185			145,438
14	12,380	13,822	10,773	21,763	19,245	16,453	11,147			143,082
17	11,796	14,028	10,494	23,171	19,378	17,160	12,430			146,004
18	12,328	14,044	9,982	25,036H	22,120	20,627	13,334			155,527
19	12,272	13,916	10,294	23,322	23,936	21,897	13,927			157,035H
20	12,159	13,724	10,972	23,059	25,096	22,590	15,811			156,226
21	12,144	13,714	10,508	21,470	25,716	21,864	15,974			153,838
24	11,908	13,610	10,413	20,504	26,087	22,618	17,707			152,754
25	11,907	13,506	10,462	18,514	25,595	23,313	17,460			150,173
26	11,608	13,260	9,395	17,564	27,379H	24,022	18,182			146,441
27	8,247	13,249	8,589	14,946	25,579	24,450H	19,033	13,758H		142,530
28	HOLIDAY									
31	6,638L	12,168L	8,042L	13,932L	23,026	22,142	21,776H	13,707L	1,048H	136,294

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 72.00

Mar	Open	High	Low	Close
3				22-42**N**
4				22-62**N**
5				21-00**N**
6				20-58**N**
7				21-44**N**
10				23-42**N**
11				24-12**N**
12				24-24**N**
13				23-50**N**
14				24-06**N**
17				23-48**N**
18				23-02**N**
19				23-36**N**
20				23-60**N**
21				23-34**N**
24				24-43**N**
25				24-41**N**
26				25-47**N**
27				27-44**N**
28	**HOLIDAY**			
31				29-38**N**

86Sep Strike 76.00

Mar	Open	High	Low	Close
3				18-42**N**
4				18-62**N**
5				17-00**N**
6				16-58**N**
7				17-44**N**
10				19-42**N**
11				20-12**N**
12				20-24**N**
13				19-50**N**
14				20-06**N**
17				19-48**N**
18				19-02**N**
19				19-36**N**
20				19-60**N**
21				19-34**N**
24				20-43**N**
25				20-41**N**
26				21-47**N**
27				23-44**N**
28	**HOLIDAY**			
31				25-38**N**

86Sep Strike 78.00

Mar	Open	High	Low	Close
3				16-42**N**
4				16-62**N**
5				15-00**N**
6				14-58**N**
7				15-44**N**
10				17-42**N**
11				18-12**N**
12				18-24**N**
13				17-50**N**
14				18-06**N**
17				17-48**N**
18				17-02**N**
19				17-36**N**
20				17-60**N**
21				17-34**N**
24				18-43**N**
25				18-41**N**
26				19-47**N**
27				21-44**N**
28	**HOLIDAY**			
31				23-38**N**

86Sep Strike 80.00

Mar	Open	High	Low	Close
3	14-00	14-42	14-00	14-42
4	16-04	16-20	14-62	14-62
5	14-20	14-35	13-00**L**	13-00
6	15-00	15-00	13-05	13-05
7	13-08	13-44	13-08	13-44
10				15-42**N**
11				16-12**N**
12				16-24**N**
13				15-50**N**
14				16-06**N**
17				15-48**N**
18				15-02**N**
19				15-36**N**
20				15-60**N**
21				15-34**N**
24	16-28	16-43	16-28	16-43
25				16-41**N**
26	17-03	17-47	17-03	17-47
27	19-44	19-44	19-44	19-44
28	**HOLIDAY**			
31	21-06	21-38**H**	21-06	21-38

86Sep Strike 82.00

Mar	Open	High	Low	Close
3	12-00	12-56	12-00	12-42
4	14-04	14-04	12-63	12-63
5	12-17	12-17	11-05**L**	11-05
6	12-30	13-25	11-06	11-06
7	11-08	11-46	11-08	11-46
10				13-42**N**
11	14-25	14-25	14-12	14-12
12				14-24**N**
13	13-25	13-50	13-25	13-50
14				14-06**N**
17				13-48**N**
18	12-58	13-02	12-58	13-02
19				13-36**N**
20	13-61	13-61	13-60	13-60
21				13-34**N**
24				14-43**N**
25				14-42**N**
26				15-47**N**
27				17-44**N**
28	**HOLIDAY**			
31	19-00	19-38**H**	19-00	19-38

86Sep Strike 84.00

Mar	Open	High	Low	Close	
3	9-55	10-52	9-55	10-52	
4	11-42	12-14	11-05	11-05	
5	10-36	10-36	9-06	9-22	
6	9-48	10-20	9-24	9-24	
7	8-40	9-60	8-40**L**	9-60	
10				11-49**N**	
11	12-44	12-44	12-04	12-17	12-23
12	12-54	12-54	12-04	12-28	
13	11-28	11-57	11-06	11-57	
14	12-45	13-00	12-06	12-06	
17				11-53**N**	
18	11-32	12-04	11-10	11-10	
19	11-25	11-41	11-25	11-41	
20	11-60	11-60	11-60	11-60	
21				11-36**N**	
24	12-30	12-43	12-30	12-43	
25				12-48**N**	
26	13-26	13-47	13-26	13-47	
27				15-44**N**	
28	**HOLIDAY**				
31	16-60	17-38**H**	16-60	17-38	

86Sep Strike 86.00

Mar	Open		High	Low	Close
3	8-04		9-04	8-04	9-04
4	10-10		10-20	9-26	9-26
5	9-43		9-04	7-50	7-50
6	9-26		9-26	7-48**L**	7-48
7	7-60		8-20	7-56	8-20
10	8-62		9-61	8-62	9-61
11	10-31		10-31	10-25	10-25
12	11-00		11-00	10-14	10-38
13	9-44	10-10	10-10	9-20	10-07
14	10-45		10-50	10-10	10-27
17	10-56		10-56	10-00	10-05
18	9-12		10-00	9-12	9-42
19					9-55**N**
20	10-26		10-26	10-07	10-07
21	10-30		10-30	9-50	9-50
24	10-35		10-50	10-35	10-50
25	11-00		11-00	10-48	10-48
26	11-23		11-49	11-23	11-49
27	12-52		13-46	12-52	13-44
28	**HOLIDAY**				
31	14-56		15-38**H**	14-56	15-38

86Sep Strike 88.00

Mar	Open	High	Low	Close	
3	6-22	7-29	6-12**L**	7-29	
4	8-36	8-40	7-45	7-50	7-45
5	7-07	7-32	6-20	6-20	
6	7-52	7-52	6-20	6-20	
7	6-27	6-50	6-23	6-50	
10	7-25	8-20	7-25	8-20	
11	8-57	8-57	8-47	8-47	
12	9-14	9-14	8-40	8-53	
13	7-48	8-28	7-48	8-28	
14				8-45**N**	
17	9-02	9-02	8-23	8-26	
18	7-50	8-50	7-50	7-60	
19	8-23	8-23	8-13	8-14	
20	8-38	8-38	8-25	8-27	
21	8-49	8-49	8-07	8-07	
24	9-00	9-01	8-47	8-63	
25	8-56	8-60	8-56	8-60	
26	9-20	9-54	9-20	9-54	
27	10-54	11-50	10-54	11-50	
28	**HOLIDAY**				
31	13-00	13-38**H**	13-00	13-38	

86Sep Strike 90.00

Mar	Open	High	Low	Close
3	5-01	6-03	5-01	6-00
4	6-50	7-06	6-18	6-18
5	5-46	6-02	4-51**L**	5-06
6	6-21	6-21	5-04	5-04
7	5-00	5-30	4-58	5-30
10	5-60	6-61	5-60	6-53
11	7-18	7-35	7-15	7-15
12	7-46	7-46	6-50	7-25
13	6-24	6-59	6-18	6-59
14	7-44	7-44	7-14	7-14
17	7-40	7-40	6-50	6-59
18	6-30	7-20	6-30	6-30
19	6-42	6-48	6-42	6-48
20	7-02	7-02	6-55	6-55
21	7-05	7-15	6-35	6-35
24	7-27	7-27	7-24	7-24
25				7-18**N**
26	7-40	8-08	7-40	8-08
27	9-06	9-60	9-06	9-60
28	**HOLIDAY**			
31	10-00	11-41**H**	10-00	11-41

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 92.00

Mar	Open		High	Low	Close	
3	3-54		4-50	3-43L	4-47	
4	5-30		5-52	4-62	5-00	4-62
5	4-40		4-48	3-57	3-57	
6	5-08		5-08	3-61	3-61	
7	3-60		4-20	3-48	4-18	
10	4-21		5-30	4-21	5-30	
11	6-08		6-10	5-54	5-54	
12	5-35		6-00	5-35	6-00	
13	5-22	5-26	5-38	5-05	5-38	
14	6-11		6-30	5-50	5-54	
17	6-08		6-12	5-25	5-36	
18	5-08		5-55	5-08	5-10	
19	5-32		5-32	5-10	5-25	
20					5-28N	
21	5-45		5-45	5-12	5-12	
24	5-50		5-57	5-50	5-57	
25					5-49N	
26	6-15		6-36	6-15	6-36	
27	7-41		8-16	7-41	8-15	
28	HOLIDAY					
31	8-14		9-55H	8-14	9-55	

86Sep Strike 94.00

Mar	Open		High	Low	Close	
3	2-52		3-42	2-49	3-41	
4	4-16		4-43	3-57	3-57	
5	3-45		3-45	2-55	3-01	
6	3-38		3-40	3-02	3-02	3-06
7	2-46		3-15	2-46L	3-15	
10	3-57		4-20	3-57	4-19	
11	4-50		4-51	4-34	4-39	
12	5-00		5-00	4-15	4-48	
13	4-06		4-28	4-00	4-28	
14	5-07		5-14	4-38	4-39	4-47
17	4-58		5-00	4-23	4-23	
18	4-00		4-50	3-54	4-04	
19	4-03		4-23	4-03	4-13	
20					4-15N	
21	4-24		4-28	4-00	4-00	
24	4-29		4-39	4-29	4-39	
25					4-31N	
26	4-60		5-09	4-57	5-09	
27	6-00		6-48H	6-00	6-48	
28	HOLIDAY					
31					8-13N	

86Sep Strike 96.00

Mar	Open		High	Low	Close	
3	2-09		2-54	2-07	2-50	
4	3-23		3-41	2-61	2-61	
5	2-40		2-56	2-13	2-18	
6	3-10		3-10	2-20	2-20	2-22
7	2-28		2-28	1-58L	2-26	
10	2-50		3-25	2-50	3-20	
11	3-35		3-54	3-35	3-38	
12	3-50		3-51	3-35	3-50	
13	3-18		3-28	3-06	3-28	
14	3-42		4-08	3-34	3-34	3-39
17	3-52		3-52	3-20	3-25	
18	2-53		3-40	2-53	3-09	
19	3-04		3-24	3-04	3-10	
20	3-22		3-26	3-10	3-15	
21	3-21		3-24	3-00	3-00	
24	3-35		3-35	3-16	3-32	
25	3-36		3-38	3-21	3-24	
26	3-25		3-56	3-25	3-56	
27	4-37		5-24	4-37	5-24	
28	HOLIDAY					
31	5-21		6-50H	5-21	6-44	

86Sep Strike 98.00

Mar	Open		High	Low	Close	
3	1-40		2-04	1-40	2-04	
4	2-35		2-51	2-12	2-12	
5	2-00		2-07	1-40	1-45	
6	2-30		2-30	1-46	1-46	
7	1-30		1-50	1-25L	1-50	
10	2-00		2-41	2-00	2-28	
11	2-40		2-62	2-40	2-47	
12	2-53		2-61	2-42	2-59	
13	2-27		2-41	2-14	2-41	
14	3-00		3-17	2-44	2-48	
17	3-02		3-02	2-30	2-37	
18	2-10		2-50	2-10	2-27	
19	2-30		2-37	2-23	2-26	
20	2-32		2-36	2-25	2-25	
21	2-34		2-34	2-11	2-11	
24	2-20		2-47	2-20	2-35	
25	2-43		2-43	2-25	2-29	
26	2-29		2-58	2-29	2-58	
27	3-35		4-15	3-32	4-14	
28	HOLIDAY					
31	4-15		5-26H	4-15	5-26	

86Sep Strike 100.00

Mar	Open		High	Low	Close	
3	1-34		1-34	1-31	1-31	
4	2-00		2-06	1-38	1-38	
5	1-32		1-34	1-08L	1-12	1-14
6	1-50		1-50	1-15	1-15	
7	1-14		1-18	1-12	1-17	
10	1-31		1-56	1-31	1-52	
11	2-02		2-17	1-63	2-02	
12	2-19		2-19	1-60	2-10	
13	1-57		2-00	1-44	2-00	
14	2-10		2-28	2-00	2-05	
17	2-11		2-11	1-57	1-59	
18	1-38		2-06	1-35	1-48	
19	1-55		1-60	1-45	1-48	
20	1-57		1-57	1-45	1-48	
21	1-50	1-49	1-52	1-35	1-35	
24	1-63		1-63	1-47	1-53	1-55
25	1-52		1-55	1-44	1-49	
26	1-53		2-06	1-50	2-06	
27	2-30		3-14	2-30	3-14	
28	HOLIDAY					
31	3-10		4-15H	3-10	4-10	

86Sep Strike 102.00

Mar	Open	High	Low	Close
3	1-06	1-06	1-02	1-04
4	1-30	1-34	1-08	1-08
5	1-00	1-07	0-55	0-55
6	1-05	1-05	0-58	0-58
7	0-48	0-57	0-48L	0-57
10	1-09	1-19	1-09	1-19
11	1-35	1-35	1-32	1-32
12	1-40	1-45	1-29	1-39
13	1-20	1-32	1-18	1-32
14	1-48	1-53	1-30	1-35
17	1-44	1-44	1-21	1-26
18	1-13	1-38	1-10	1-18
19	1-16	1-25	1-14	1-15
20	1-18	1-22	1-12	1-13
21	1-18	1-18	1-04	1-04
24	1-15	1-20	1-13	1-17
25	1-20	1-20	1-12	1-14
26	1-16	1-26	1-14	1-26
27	1-55	2-27	1-52	2-26
28	HOLIDAY			
31	2-46	3-19H	2-46	3-19

86Sep Strike 104.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	1-22	1-48	1-22L	1-46
28	HOLIDAY			
31	1-45	2-25H	1-45	2-25

86Sep Strike 106.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	HOLIDAY			
31	1-19	1-44H	1-17L	1-44

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
3				1**L**	66	28	543	150	41
4				25	12	180	201	163	165
5				3	5	14	18	45	114
6				640**H**	187**H**	12	1,355**H**	1,319	72
7				378	3	8	537	8	69
10						1**L**	33	1,598**H**	116
11				3	3	275**H**	2	20	10
12					2	5	565	71	82
13					1**L**	31	20	289	64
14					2	1	7		2
17						1	1**L**	3	804**H**
18					2	2	5	105	41
19						5		1**L**	1**L**
20					1	1	29	110	1
21							17	8	11
24				2		1	3	7	1
25							3	500	
26				2		3	101	66	3
27				1			19	30	78
28	**HOLIDAY**								
31					2	19	9	3	7
TOTAL				1,055	286	587	3,468	4,496	1,682

Mar	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	340	414	985	70	1**L**	408			3,047
4	256	86	1,005	466	579	130			3,268
5	238	78	734	263	556	140			2,208
6	71	893**H**	1,419	810	1,493	35			8,306**H**
7	49	333	156	78	758	6**L**			2,383
10	2,004**H**	103	72	228	54	30			4,239
11	17	51	856	56**L**	297	696			2,286
12	7	563	174	138	398	121			2,126
13	95	356	343	245	1,183	24			2,651
14	6	23	222	125	207	43			638**L**
17	9	517	1,268	829	1,226	1,041			5,699
18	5	63	870	483	1,837**H**	45			3,458
19	37	2**L**	1,696**H**	1,304**H**	752	90			3,888
20			729	398	338	8			1,615
21	20	158	152	650	583	23			1,622
24	2	2	20**L**	695	199	52			984
25			827	245	184	94			1,853
26	1**L**	18	497	963	600	193			2,447
27	7	398	152	1,300	1,385	594	169**L**		4,133
28	**HOLIDAY**								
31	135	11	440	314	1,022	1,131**H**	723**H**	78**H**	3,894
TOTAL	3,299	4,069	12,617	9,660	13,652	4,904	892	78	60,745

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
3			10H	2,293H	1,259H	3,057H	3,800	5,530H	2,423H
4			10	2,270	1,247	2,888	3,852H	5,498	2,235
5			10	2,269	1,242	2,879	3,233	5,492	2,173
6			10	1,629	1,086	2,874	2,477	5,143	2,160
7			10	1,263	1,085	2,858	2,447	5,140	2,119
10			10	1,250	735	2,855	2,442	3,856	2,026
11			4L	937	645	2,833	2,440	3,850	2,021
12			4	937	312	2,828	2,414	3,816	2,020
13			4	937	311	2,805	2,398	3,537	2,027
14			4	937	309	2,804	2,391	3,537	2,026
17			4	937	309	2,802	2,391	3,535	1,636
18			4	937	307	2,801	2,389	3,535	1,646
19			4	937	307	2,800	2,529	3,535	1,645
20			4	937	261	2,799	2,500	3,475	1,642
21			4	79	154	2,794	2,500	3,477	1,642
24			4	81	154	2,793	2,501	3,468	1,636
25			4	81	55	2,793	2,500	3,467	1,634
26			4	75	42	2,061	2,500	3,463	1,631
27			4	72L	42	2,042	1,481	3,469	1,579L
28	HOLIDAY								
31			4	72	41L	1,929L	1,430L	3,454L	1,581

Mar	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	2,278	1,257	3,244	82L	1L	400L			25,642
4	2,212	1,156L	2,638L	393	532	523			25,454L
5	2,213	1,163	3,092	394	1,035	587			25,782
6	2,211	1,649	4,192	1,074	2,472	620			27,597
7	2,188L	1,594	4,240	1,140	3,174	626			27,884
10	2,798	1,662	4,266	1,284	3,206	646			27,036
11	2,797	1,613	4,247	1,297	3,294	1,256			27,234
12	2,796	1,931	4,281	1,204	3,410	1,339			27,292
13	2,800H	1,946H	4,194	1,350	4,152	1,347			27,808
14	2,797	1,936	4,352	1,352	4,188	1,367			28,000
17	2,792	1,792	3,200	1,268	3,290	2,245			26,201
18	2,792	1,793	2,906	1,520	2,820	2,274			25,724
19	2,775	1,793	4,438H	2,596	3,397	2,340			29,096H
20	2,769	1,793	3,781	2,857	3,610	2,352			28,780
21	2,779	1,748	3,691	2,881	3,528	2,326			27,603
24	2,781	1,744	3,672	3,413	3,572	2,330			28,149
25	2,779	1,744	3,919	3,471	3,636	2,330			28,413
26	2,779	1,733	3,610	4,337	4,115	2,447			28,797
27	2,779	1,751	3,584	4,619H	4,526H	2,692	160L		28,800
28	HOLIDAY								
31	2,733	1,741	3,378	3,906	4,497	2,847H	746H	73H	28,432

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				14-08N				12-12N				10-20N
4				14-32N				12-40N				10-50N
5				12-37N				10-53N				9-12N
6				12-30N				10-46N				9-05N
7				13-00N				11-15N				9-36N
10				15-02N				13-05N				11-21N
11				15-39N				13-39N				11-55N
12				15-50N				13-55N				12-02N
13				15-11N				13-19N				11-33N
14				15-29N				13-38N				11-53N
17				15-06N	13-50	13-50H	13-06L	13-06				11-28N
18				14-22N				12-30N				10-55N
19				14-56N				12-56N				11-14N
20				15-14N				13-14N				11-29N
21				14-52N				12-52N				11-05N
24				16-02N				14-04N				12-10N
25				15-60N				13-63N				12-03N
26				16-63N				14-63N				13-02N
27				18-63N				16-63N				15-00N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				21-00N				19-00N				17-00N

	86Dec Strike 86.00				86Dec Strike 88.00				86Dec Strike 90.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	8-00	8-49H	8-00L	8-49	7-04	7-19	7-04L	7-19				5-63N
4				9-09N	8-25	8-25	7-41	7-41	7-08	7-10	6-21	6-21
5				7-43N				6-21N	5-18	5-18	5-02L	5-05
6				7-40N				6-20N				5-10N
7				8-00N				6-42N	5-10	5-28	5-10	5-28
10				9-43N				8-09N				6-48N
11				10-10N				8-38N	7-04	7-11	7-04	7-11
12				10-23N	9-00	9-00	8-45	8-51				7-25N
13				9-56N				8-26N				7-02N
14				10-10N				8-40N	7-40	7-45	7-20	7-20
17				9-53N	8-48	8-48	8-12	8-15				6-60N
18				9-16N	7-40	8-20	7-40	7-53				6-35N
19				9-40N	8-06	8-15	8-06	8-07				6-50N
20				9-53N				8-17N				6-53N
21				9-26N	8-39	8-39	7-53	7-53				6-29N
24				10-26N				8-51N				7-20N
25				10-20N	8-42	8-44	8-42	8-44	7-15	7-15	7-11	7-11
26				11-13N	8-60	9-28H	8-60	9-28				7-59N
27				13-07N				11-22N				9-43N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				15-00N				13-04N	10-36	11-19H	10-36	11-19

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	4-17	5-04	4-17	4-55	3-18	4-04	3-18	3-57	2-50	3-16	2-48	3-04
4				5-15N	4-45	4-58	4-10	4-10	3-45	3-55	3-18	3-18
5	4-62	4-62	4-08L	4-08	4-10	4-10	3-18	3-18	2-40	2-40	2-34L	2-34
6				4-09N	3-60	3-60	3-20	3-20	3-25	3-25	2-37	2-37
7	4-12	4-24	4-12	4-24	3-02	3-30	3-00L	3-30	2-37	2-43	2-37	2-43
10				5-35N	4-24	4-29	4-24	4-29	3-06	3-40	3-06	3-38
11				5-59N	5-00	5-00	4-50	4-50	4-04	4-04	3-50	3-50
12				6-10N	5-26	5-26	4-62	5-00	3-59	4-07	3-59	4-04
13	5-16	5-52	5-16	5-52	4-28	4-47	4-28	4-47				3-50N
14				6-06N	5-10	5-10	4-62	4-62	4-20	4-27	4-00	4-00
17	5-48	5-48	5-45	5-45	4-50	4-50	4-41	4-41	4-00	4-00	3-45	3-45
18				5-24N				4-22N	3-29	3-53	3-29	3-32
19	5-35	5-37	5-26	5-37	4-36	4-36	4-28	4-34	3-39	3-50	3-39	3-40
20				5-40N				4-36N	3-48	3-48	3-40	3-40
21				5-14N				4-13N	3-46	3-46	3-21	3-21
24	5-33	6-00	5-33	6-00	4-38	4-47	4-38	4-47	3-38	3-46	3-38	3-46
25				5-52N	4-44	4-44	4-41	4-41	3-47	3-47	3-34	3-38
26				6-32N	4-55	5-16	4-55	5-16	3-43	4-07	3-43	4-07
27	7-40	8-10	7-40	8-10				6-48N	4-55	5-35H	4-51	5-32
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	9-04	9-44H	9-04	9-44	7-35	8-08H	7-35	8-08				6-48N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 98.00				86Dec Strike 100.00				86Dec Strike 102.00			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	1-61	2-25	1-61L	2-24					1-26	1-27	1-26	1-27
4	2-62	2-62	2-36	2-36	2-20	2-29	1-62	1-62	1-52	1-55	1-32	1-32
5	2-02	2-02	1-63	1-63	1-63	1-63	1-31L	1-31	1-23	1-32	1-10L	1-10
6	2-36	2-35	2-00	2-00	2-22	2-22	1-38	1-38				1-11N
7	2-06	2-10	2-04	2-04	1-42	1-42	1-38	1-38				1-09N
10	2-34	2-54	2-34	2-48	1-63	2-07	1-54	2-07	1-40	1-40	1-40	1-40
11	3-02	3-17	2-63	2-63				2-20N	2-00	2-04	1-49	1-49
12	3-28	3-28	3-17	3-17	2-50	2-50	2-32	2-37	2-11	2-11	1-56	2-02
13	2-56	2-62	2-55	2-62	2-05	2-24	2-06	2-24				1-54N
14	3-25	3-36	3-13	3-13	2-58	2-58	2-35	2-36	2-14	2-14	1-63	1-63
17	3-22	3-22	2-58	2-58	2-40	2-40	2-20	2-21	1-61	1-61	1-50	1-53
18	2-40	2-50	2-40	2-49	2-20	2-20	2-12	2-12	1-40	2-00	1-35	1-45
19	2-60	2-60	2-50	2-53	2-11	2-15	2-11	2-13	1-47	1-47	1-40	1-43
20	2-63	2-63	2-53	2-53				2-12N	1-50	1-50	1-40	1-42
21	2-56	2-56	2-34	2-34				1-57N	1-41	1-44	1-26	1-26
24	2-58	2-58	2-54	2-56	2-09	2-17	2-09	2-15	1-50	1-50	1-40	1-40
25	2-56	2-56	2-46	2-49	2-10	2-10	2-07	2-07	1-42	1-42	1-36	1-36
26	3-00	3-14	3-00	3-14	2-12	2-32	2-12	2-32	1-36	1-58	1-36	1-58
27	3-54	4-24	3-54	4-24	2-62	3-26	2-62	3-26	2-23	2-42	2-18	2-42
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	5-09	5-35H	5-09	5-35	4-03	4-30H	4-00	4-30	3-10	3-35H	3-10	3-35

	86Dec Strike 104.00				86Dec Strike 106.00			
Mar	Open	High	Low	Close	Open	High	Low	Close
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19								
20								
21								
24								
25								
26								
27	2-10	2-10	2-06L	2-06				
28	**HOLIDAY**				**HOLIDAY**			
31	2-40	2-49H	2-40	2-49	2-05	2-08H	2-05L	2-08

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Mar	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3				1H	8		16	16	53	4		103			201
4					2L	18	5	28H	15	2	93	26			189
5						19H	57H	27	38	20	34	24			219
6							1L	24	60	19	132	1L			237
7						18	13	7	10	15	10				73
10								1L	7	24	103	2			137
11	3H	3H				1L		5	21	32H		2			67
12					7			7	11	21	37	6			89
13							13	4		3	24				44
14						1		16	58	5	1L	51			132
17					750H		1	2	26	9	8	926			1,722
18					2				5	6	1	5			19L
19					5		6	4	13	4	2	11			45
20									78	1L		16			95
21					5				12	20		15			52
24							4	6	1L	2	6	17			36
25					100	2		1	402H	7	11	9			532
26					5			3	112	5	1,006H	1,153H			2,284H
27							2		54	5	440	116	20L		637
28	HOLIDAY														
31						2	12	7			277	10	53H	21H	382
TOTAL	3	3		1	884	61	130	158	976	204	2,185	2,493	73	21	7,192

Call open contracts Reported in contracts—Future 86Dec

Mar	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	31H	531	67H	20H	758	271H	158L	646	121L	24L		100L			2,727L
4	31	531	67	20	760	259	158	645	128	24	73L	106			2,802
5	31	531	67	20	760	249L	204	628	141	44	98	125			2,898
6	31	531	67	20	760	249	205H	652	151	60	223	125			3,074
7	31	531	67	20	760	267	200	655H	148	62	230	125			3,096
10	31	531	67	20	760	267	200	655	154	64	302	125			3,176
11	3L	534H	67	20	760	266	200	655	163	96	302	127			3,193
12	3	534	67	20	763H	266	200	633	178	117	323	132			3,236
13	3	534	67	20	763	266	192	633	178	120	307	132			3,215
14	3	526	67	20	763	266	192	620L	235	125	307	173			3,297
17	3	503L	67	20	519	266	193	621	243	120	310	912			3,777
18	3	503	67	20	521	266	193	621	248	126	311	916			3,795
19	3	503	67	20	524	266	199	622	259	132	313	917			3,825
20	3	503	67	20	524	266	199	622	306	133	313	932			3,888
21	3	503	67	20	524	266	199	622	310	153	313	933			3,913
24	3	503	67	20	524	266	196	623	311	154	313	950			3,930
25	3	503	67	20	424L	266	196	623	635	160H	324	957			4,178
26	3	503	67	20	424	267	196	623	745	160	1,191	1,956			6,155
27	3	503	67	20	424	266	198	623	749H	155	1,624	2,046	20L		6,698
28	HOLIDAY														
31	3	503	67	20	424	265	186	623	749	155	1,730H	2,051H	71H	20H	6,869H

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Apr	Open	High	Low	Close
1				31-50N
2				32-06N
3				31-22N
4				30-22N
7				29-62N
8				31-62B
9				33-08N
10	33-16	33-16H	33-16L	33-16
11				32-26N
14				33-44N
15				32-54N
16				34-54B
17				34-50N
18				33-54N
21				33-58N
22				31-58A
23				30-12N
24				28-38N
25				28-16N
28				29-42N
29				30-50N
30				30-48N

86Jun Strike 72.00

Apr	Open	High	Low	Close
1				29-50N
2				30-06N
3				29-22N
4				28-22N
7				27-62N
8				29-62B
9				31-08N
10	31-16	31-16H	31-16L	31-16
11				30-26N
14				31-44N
15				30-54N
16				32-54B
17				32-50N
18				31-54N
21				31-58N
22				29-58A
23				28-12N
24				26-38N
25				26-16N
28				27-42N
29				28-50N
30				28-48N

86Jun Strike 74.00

Apr	Open	High	Low	Close
1				27-50N
2				28-06N
3				27-22N
4				26-22N
7				25-62N
8				27-62B
9	29-00	29-08	29-00	29-08
10	29-11	29-16	29-11	29-16
11				28-26N
14	29-24	29-44H	29-24	29-44
15	29-40	29-40	28-54L	28-54
16				30-54B
17				30-50N
18				29-54N
21				29-58N
22				27-58A
23				26-12N
24				24-38N
25				24-16N
28				25-42N
29				26-50N
30				26-48N

86Jun Strike 76.00

Apr	Open	High	Low	Close
1				25-50N
2				26-06N
3	26-00	26-00	25-22	25-22
4	24-31	24-31	24-22	24-22
7	23-53	23-62	23-53L	23-62
8				25-62B
9	27-00	27-08	27-00	27-08
10				27-16N
11				26-26N
14	27-24	27-44H	27-24	27-44
15	27-20	27-40	26-54	26-54
16				28-54B
17				28-50N
18				27-54N
21				27-58N
22				25-58A
23				24-12N
24				22-38N
25				22-16N
28				23-42N
29				24-50N
30				24-48N

86Jun Strike 78.00

Apr	Open	High	Low	Close
1				23-50N
2				24-06N
3	24-00	24-00	23-22	23-22
4				22-22N
7				21-62N
8				23-62B
9				25-08N
10				25-16N
11				24-26N
14	25-24	25-44	25-24	25-44
15	25-20	25-40	24-54	24-54
16				26-54B
17				26-50N
18	26-30	26-30H	25-54	25-54
21				25-58N
22				23-58A
23				22-12N
24				20-38N
25				20-16N
28				21-42N
29				22-50N
30	22-23	22-48	22-23L	22-48

86Jun Strike 80.00

Apr	Open	High	Low	Close
1	23-20	23-20	21-50	21-50
2				22-06N
3				21-22N
4	21-27	21-27	20-22	20-22
7	19-41	19-62	19-41L	19-62
8	21-43	21-62	21-43	21-62B
9				23-08N
10				23-16N
11				22-26N
14	23-19	23-44H	23-19	23-44
15				22-54N
16				24-54B
17				24-50N
18				23-54N
21				23-58N
22				21-58A
23				20-12N
24				18-38N
25				18-16N
28				19-42N
29				20-50N
30				20-48N

86Jun Strike 82.00

Apr	Open	High	Low	Close
1	21-26	21-26	19-50	19-50
2	20-00	20-06	20-00	20-06
3				19-22N
4				18-22N
7	18-33	18-33	17-62	17-62
8				19-62B
9	20-47	21-08	20-47	21-08
10	21-00	21-18	21-00	21-16
11				20-26N
14				21-44N
15	21-40	21-40H	20-54	20-54
16				22-54B
17				22-50N
18				21-54N
21				21-58N
22				19-58A
23				18-12N
24	17-00	17-00	16-38L	16-38
25				16-16N
28				17-42N
29				18-50N
30				18-48N

86Jun Strike 84.00

Apr	Open	High	Low	Close
1	19-39	19-39	17-50	17-50
2	18-00	18-06	18-00	18-06
3				17-22N
4				16-22N
7	15-33	16-33	15-33	15-62
8	17-62	17-62	17-62	17-62B
9				19-08N
10				19-16N
11	19-00	19-00	18-26	18-26
14	19-00	19-44	19-00	19-44
15				18-54N
16	20-54	20-54H	20-54	20-54B
17				20-50N
18	20-40	20-40	19-54	19-54
21	20-00	20-00	19-58	19-58
22				17-58A
23				16-12N
24	15-00	15-00	14-38	[illegible]38
25	15-00	15-00	14-16L	14-16
28				15-42N
29				16-50N
30	17-00	17-00	16-48	16-48

86Jun Strike 86.00

Apr	Open	High	Low	Close
1	17-29	17-29	15-50	15-50
2	14-27	16-06	14-27	16-06
3	16-42	16-42	15-21	15-21
4	15-37	15-40	14-22	14-22
7	13-15	14-45	13-15	13-62
8	15-23	15-62	15-21	15-62B
9	17-55	17-55	17-08	17-06
10	17-00	17-18	17-00	17-16
11	17-00	17-00	16-26	16-26
14	17-00	17-44	16-61	17-44
15	17-40	17-40	16-54	16-54
16	18-33	18-54	18-33	18-54B
17	19-05	19-09H	18-26	18-50
18	18-40	18-40	17-54	17-54
21				17-58N
22				15-58A
23	14-33	14-33	14-12	14-12
24	13-00	13-00	12-38	12-38
25	13-00	13-00	12-16L	12-16
28	13-09	13-42	13-09	13-42
29				14-50N
30	15-00	15-00	14-48	14-48

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

Apr	Open		High	Low	Close	
1	16-29		16-29	13-50	13-50	
2	12-31		14-06	12-31	14-06	
3	13-42		13-42	13-22	13-22	
4	13-35		13-46	12-22	12-22	
7					11-62N	
8	13-62		13-62	13-62	13-62B	
9	15-16		15-16	14-44	15-08	
10	14-49	14-50	15-18	14-49	15-16	
11	15-43		15-43	14-26	14-26	
14	15-00		15-44	15-00	15-44	
15					14-54N	
16	16-40		16-54	16-40	16-54B	
17	17-00		17-00H	16-26	16-50	
18	16-40		16-40	15-54	15-54	
21	15-60		15-60	15-58	15-58	
22					13-58A	
23					12-12N	
24	11-00		11-00	10-38L	10-38	
25					10-16N	
28					11-42N	
29					12-50N	
30					12-48N	

86Jun Strike 90.00

Apr	Open		High	Low	Close	
1	13-16		13-30	11-50	11-50	
2	10-52		12-06	10-44	12-06	
3	12-41		12-41	11-22	11-22	
4	10-19		10-22	10-19	10-22	
7	9-48		9-62	9-48	9-62	
8	11-41		11-62	11-41	11-62B	
9	13-24		13-55	13-00	13-08	
10					13-16N	
11					12-26N	
14	13-07		13-44	13-00	13-44	
15	13-33		13-33	12-54	12-54	
16	14-39		14-54	14-30	14-54B	
17	15-18		15-19H	14-26	14-50	
18	14-50		14-50	13-54	13-54	
21	13-44		14-00	13-44	13-58	
22					11-58A	
23	9-51		10-12	9-51	10-12	
24	9-12		9-12	8-38	8-38	
25	9-23		9-23	8-17L	8-17	
28	8-49		9-42	8-49	9-42	
29	10-13		10-50	10-13	10-50	
30	10-55		10-62	10-48	10-48	

86Jun Strike 92.00

Apr	Open		High	Low	Close	
1	12-00		12-00	9-52	9-52	
2	8-45		10-06	8-34	10-06	
3	10-35		10-35	9-24	9-24	
4	9-10		9-21	8-20	8-26	
7	7-45		8-16	7-32	8-04	
8	9-00	9-20	10-04	9-00	10-04B	
9	11-28		11-44	10-40	11-08	
10	11-11		11-19	10-52	11-16	
11	11-39		11-39	10-26	10-26	
14	11-05		11-44	11-03	11-44	
15					10-54N	
16	12-08		12-54	12-08	12-54B	
17	12-57		13-29H	12-22	12-50	
18	12-51		12-51	11-54	11-54	
21	11-60		11-60	11-57	11-57	
22	11-54		11-54	9-57	9-57	
23	8-38		8-38	7-60	8-14	
24	7-26		7-26	6-44	6-44	
25	7-10		7-10	6-24L	6-24	
28	6-38		7-45	6-38	7-45	
29	8-20		8-56	8-16	8-56	
30					8-48N	

86Jun Strike 94.00

Apr	Open		High	Low	Close	
1	9-50		10-62H	7-50	7-50	7-60
2	6-47		8-10	6-47	8-10	
3	8-52		8-52	7-34	7-34	
4	7-57		7-57	6-38	6-38	
7	5-51		6-54	5-51	6-17	
8	7-32		8-17	7-27	8-17B	
9	10-00		10-00	8-46	9-10	
10	8-60		9-35	8-53	9-18	
11	9-38		9-38	8-10	8-28	
14	9-12		9-44	9-05	9-44	
15	9-26		9-26	8-55	8-56	
16	10-52		10-56	10-52	10-56B	
17	10-36		10-50	10-26	10-50	
18	10-30		10-30	9-54	9-54	
21	9-20		10-09	9-20	9-58	
22	9-26		9-30	7-58	7-58	
23	6-42		6-42	6-00	6-20	
24	6-14		6-14	4-58	4-58	
25	4-35		4-50	4-35L	4-38	
28	4-47		5-54	4-47	5-54	
29	6-40		6-54	6-28	6-54	
30	7-03		7-03	6-51	6-51	

86Jun Strike 96.00

Apr	Open		High	Low	Close	
1	7-08	7-25	8-38	6-10	6-10	6-15
2	5-12	5-17	6-31	4-52	6-30	
3	6-49		7-02	5-50	5-50	
4	5-46		6-00	4-57	5-00	4-58
7	4-30		5-04	4-10	4-39	
8	5-45		6-39	5-45	6-36	6-39
9	7-31		7-61	6-58	7-18	
10	6-61		7-59	6-61	7-21	7-27
11	8-00		8-00	6-26	6-36	
14	7-19		7-48	7-11	7-48	
15	7-55		7-55	6-58	6-62	
16	8-32		8-62	8-26	8-62B	
17	8-60		9-22H	8-15	8-52	
18	8-34		8-44	7-57	7-57	
21	7-48		8-23	7-48	7-61	
22	8-03		8-03	5-61	5-61	
23	5-49		5-49	4-12	4-36	
24	4-20		4-20	3-13	3-13	
25	3-38		3-60	2-57L	3-05	
28	3-14		4-07	3-14	4-07	
29	4-45		5-00	4-20	5-00	
30	4-50		5-11	4-45	4-59	

86Jun Strike 98.00

Apr	Open		High	Low	Close	
1	5-28	5-32	6-48	4-30	4-32	4-30
2	4-00	3-50	4-57	3-26	4-55	4-57
3	5-20	5-08	5-20	4-13	4-25	4-13
4	4-14		4-30	3-25	3-30	
7	3-03		3-39	2-51	3-04	
8	4-04	3-61	4-58	3-61	4-58	
9	5-50	5-63	6-12	5-05	5-31	5-34
10	5-20		6-05	5-10	5-40	
11	6-08	6-15	6-15	4-44	4-53	
14	5-05		5-58	5-05	5-58	
15	5-60		5-63	5-12	5-12	
16	6-34		7-12	6-27	7-12B	
17	7-02		7-27H	6-27	6-58	
18	6-53		6-55	6-06	6-06	
21	6-12		6-30	6-00	6-05	
22	6-10		6-10	4-05	4-05	
23	3-12		3-53	2-50	3-02	
24	3-06		3-06	1-61	1-61	2-15
25	2-29		2-39	1-43L	1-47	1-53B
28	2-00		2-49	1-61	2-37	2-49
29	3-00		3-25	2-54	3-18	3-23
30	2-59	2-55	3-36	2-55	3-15	3-19

86Jun Strike 100.00

Apr	Open		High	Low	Close	
1	4-07	4-09	4-63	3-19	3-19	3-21
2	2-40	2-51	3-35	2-16	3-30	
3	3-45	3-49	3-60	2-56	2-59	
4	3-00	2-60	3-13	2-14	2-19	2-16
7	2-00	1-60	2-30	1-47	1-63	2-00
8	2-46	2-36	3-37	2-36	3-37	3-33
9	4-08	4-19	4-48	3-35	3-62	4-02
10	3-43		4-30	3-42	3-63	4-02
11	4-18		4-22	3-12	3-20	3-23
14	3-35	3-47	4-22	3-35	4-22	
15	4-20	4-26	4-26	3-37	3-40	
16	4-46		5-39	4-46	5-39	
17	5-16		5-40H	4-48	5-08	
18	5-12		5-12	4-26	4-26	
21	4-00	3-55	4-41	3-55	4-18	4-23
22	4-40		4-45	2-25	2-32	
23	2-00	1-60	2-29	1-28	1-58	1-56
24	1-58	1-60	1-60	1-06	1-15	1-06
25	1-27	1-23	1-38	0-56L	1-00	1-01
28	1-02	1-05	1-40	1-01	1-35	1-40
29	1-55		2-05	1-33	1-62	1-63
30	1-42	1-43	2-06	1-36	1-55	1-59

86Jun Strike 102.00

Apr	Open		High	Low	Close	
1	2-55	2-44	3-50	2-10	2-10	2-14
2	1-45	1-59	2-25	1-24	2-22	2-25
3	2-33	2-40	2-45	1-55	1-55	1-59
4	1-55	1-59	2-10	1-22	1-34	1-27
7	1-10	1-13	1-39	1-00	1-13	1-15
8	1-40	1-48	2-30	1-40	2-20	2-28
9	2-57	3-15	3-20	2-21	2-45	2-49
10	2-16		3-08	2-16	2-49	2-44
11	3-00		3-00	2-00	2-09	2-04
14	2-25	2-30	2-58	2-19	2-53	2-58
15	2-60	2-49	3-00	2-20	2-20	2-22
16	3-19	3-21	4-12H	3-15	3-62	4-12
17	3-45	3-54	4-08	3-10	3-35	
18	3-40	3-33	3-40	2-62	2-63	
21	2-27	2-38	3-10	2-27	2-51	2-56
22	3-06		3-06	1-24	1-32	1-30
23	0-60	1-06	1-28	0-50	1-02	1-04
24	1-05	1-01	1-05	0-35	0-43	0-35
25	0-47	0-52	0-53	0-29L	0-33	
28	0-35	0-32	0-54	0-32	0-53	0-54
29	0-62	1-04	1-08	0-48	1-00	1-03
30	0-56	0-58	1-06	0-49	0-62	0-63

86Jun Strike 104.00

Apr	Open		High	Low	Close	
1	1-53	1-58	2-36	1-24	1-24	1-28
2	1-02	1-14	1-35	0-50	1-32	1-35
3	1-40	1-37	1-46	1-10	1-12	1-10
4	1-12	1-09	1-22	0-51	0-54	0-51
7	0-45	0-40	0-56	0-36	0-43	
8	1-02	0-61	1-39	0-61	1-37	1-33
9	1-54	2-02	2-17	1-26	1-48	1-45
10	1-35	1-38	2-02	1-28	1-49	1-46
11	2-01	2-00	2-01	1-08	1-13	1-12
14	1-25	1-31	1-50	1-24	1-50	1-48
15	1-41	1-52	1-57	1-23	1-23	1-26
16	2-00	2-15	2-47H	2-00	2-40	2-44
17	2-27	2-35	2-47	2-02	2-26	2-21
18	2-21	2-16	2-21	1-50	1-52	1-50
21	1-27	1-35	1-60	1-27	1-43	1-47
22	1-55	1-60	1-60	0-40	0-43	0-45
23	0-37	0-32	0-48	0-24	0-33	0-35
24	0-34	0-38	0-38	0-19	0-20	0-19
25	0-25	0-23	0-26	0-14L	0-16	
28	0-18	0-16	0-28	0-16	0-26	0-28
29	0-30	0-34	0-38	0-24	0-31	0-33
30	0-25	0-26	0-33	0-22	0-27	0-28

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 106.00						86Jun Strike 108.00						86Jun Strike 110.00					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	1-00	1-09	1-45	0-51	0-51	0-55	0-45		0-61	0-30	0-30	0-32						
2	0-43	0-45	0-61	0-31	0-55	0-58	0-20	0-25	0-38	0-17	0-31	0-33	0-10		0-17	0-10	0-15	0-17
3	1-03	1-00	1-06	0-41	0-41	0-44	0-39		0-40	0-23	0-23	0-25	0-19		0-21	0-13	0-13	
4	0-42	0-45	0-48	0-29	0-32	0-29	0-24	0-26	0-27	0-15	0-17		0-12		0-13	0-08	0-09	
7	0-27	0-22	0-31	0-18	0-21	0-22	0-10	0-14	0-16	0-09	0-11		0-06		0-08	0-06	0-06	
8	0-30	0-38	0-62	0-30	0-59	0-60	0-17	0-16	0-37	0-16	0-36		0-10		0-19	0-08	0-18	0-17
9	1-06	1-18	1-26	0-55	1-03	1-01	0-41	0-49	0-52	0-30	0-36	0-37	0-22		0-30	0-15	0-18	
10	0-61	0-57	1-15	0-55	1-02	1-00	0-31	0-32	0-43	0-29	0-36	0-37	0-18		0-23	0-15	0-18	
11	1-11	1-15	1-15	0-39	0-43	0-42	0-46	0-43	0-46	0-19	0-21	0-20	0-23		0-23	0-09	0-11	0-10
14	0-47	0-52	1-02	0-47	0-63	1-02	0-25	0-22	0-35	0-22	0-34	0-35	0-11	0-12	0-16	0-11	0-16	
15	1-03	0-63	1-04	0-48	0-50	0-49	0-36	0-32	0-37	0-24	0-25	0-26	0-17		0-17	0-12	0-13	0-12
16	1-11	1-25	1-47**H**	1-11	1-40	1-44	0-42	0-50	0-63**H**	0-40	0-61	0-62	0-24	0-26	0-36	0-23	0-36	0-35
17	1-27	1-36	1-45	1-08	1-24	1-22	0-53	0-59	0-63	0-37	0-47	0-50	0-28	0-34	0-37**H**	0-20	0-25	0-27
18	1-25	1-21	1-25	1-00	1-00	1-03	0-48	0-49	0-49	0-32	0-33	0-32	0-27	0-25	0-27	0-15	0-15	
21	0-45	0-55	1-05	0-45	0-59	0-60	0-21	0-26	0-35	0-21	0-28	0-29	0-12	0-13	0-16	0-10	0-14	
22	1-04	1-03	1-06	0-20	0-24	0-23	0-32	0-34	0-34	0-10	0-11		0-16	0-17	0-17	0-05	0-06	0-05
23	0-17	0-15	0-23	0-11	0-17	0-16	0-08	0-10	0-10	0-06	0-08	0-07	0-05		0-05	0-03	0-04	0-03
24	0-18	0-19	0-19	0-09	0-10	0-09	0-08		0-08	0-04	0-04	0-05	0-04		0-04	0-02	0-03	0-02
25	0-11		0-12	0-06**L**	0-06	0-07	0-06		0-07	0-03**L**	0-04		0-03		0-03	0-01**L**	0-02	
28	0-08	0-07	0-14	0-07	0-12	0-14	0-03		0-07	0-03	0-07	0-06	0-02		0-03	0-02	0-03	
29	0-15	0-18	0-19	0-11	0-15	0-14	0-08	0-06	0-09	0-05	0-07		0-03		0-04	0-03	0-03	
30	0-12	0-13	0-14	0-09	0-12		0-06		0-06	0-03	0-04	0-05	0-02		0-03	0-01	0-02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Apr	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						500H	1,600H	6	1,166H	118	2,091
2							866	666	236	1,129	409
3				300	300				148	1L	262
4				1L		5			634	150	6
7				1		1L	1L	3L	574		201
8						1		13	41	530	1L
9			100	100			5		688	826	1,125
10	50H	50H	1L				100		601	354	
11								100	250	403	
14			150	600H	450	1			653	900	542
15			200H	600	400		300		300		100
16								500	313	2,000H	350
17									301	200	151
18					1,000H			100	305	1,300	2,203H
21									100	625	663
22								38			125
23									2L		69
24							500	1,000H	500	920	2
25								500	500	80	52
28									5		2
29								200	200		3
30					2L			500	500		90
TOTAL	50	50	451	1,602	2,152	508	3,372	3,626	8,017	9,536	8,447

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,595H	548	1,867	4,645	7,408	12,687H	14,587	9,681	2,427		60,926
2	273	363	1,096	1,599	6,211	9,360	9,622	8,998	1,392	142	42,362
3	1,212	80	601	4,467	3,827	7,171	7,340	8,644	2,741	535	37,629
4	740	7L	391	1,843	3,246	7,022	5,648	4,484	1,671	369	26,217
7	477	724	300	1,837	4,965	6,259	4,755	4,759	934	58L	25,849
8	515	402	768	596	3,920	7,769	8,746	8,709	3,622	710	36,343
9	439	1,132H	194	2,845	3,825	8,264	15,311H	9,760	6,720	1,489	52,823
10	588	604	1,502	4,254	2,549	3,513	8,491	7,309	4,248	1,701	35,915
11	1,108	318	1,229	2,711	2,905	3,894	8,316	5,197	5,569	1,654	33,654
14	4L	9	8L	365L	502	2,284	4,378	5,874	3,044	556	20,320L
15		8	140	1,228	1,700	3,686	7,224	6,868	4,727	6,325	33,806
16	13	110	2,869H	5,460	1,014	4,164	9,441	9,807	11,501H	4,626	52,168
17	112	105	1,279	3,763	3,776	5,265	9,109	13,245H	10,551	7,360H	55,217
18	705	7	95	1,175	472L	1,946	4,031L	5,752	4,011	4,125	27,227
21	7	52	274	2,540	1,275	1,460L	4,361	4,297	2,949	1,833	20,436
22	153	154	11	4,432	3,501	6,072	9,423	8,253	6,517	3,004	41,683
23	5	55	247	4,446	7,249	11,011	12,050	10,318	6,725	2,550	54,727
24	95	31	117	7,267H	9,286H	11,110	15,267	6,380	10,364	5,222	68,061H
25	4	124	1,946	2,506	7,593	6,513	8,663	4,003	2,536	2,188	37,208
28	25	568	741	2,091	5,097	7,418	6,657	2,732	1,763	1,124	28,223
29	500	631	1,120	1,277	6,828	7,532	7,522	2,700L	2,801	159	31,473
30		20	292	414	5,447	10,092	5,173	3,183	686L	313	26,712
TOTAL	8,570	6,052	17,087	61,761	92,596	144,492	186,115	150,953	97,499	46,043	848,979

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Jun

Apr	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1			131H	301	475H	156H	2,721H	666	4,598H	3,436H	7,091H
2			131	301	475	156	2,709	664	4,564	3,227	5,007
3			131	301	475	156	2,708	664	4,387	3,035	4,700
4			131	301	475	136	1,208	664	4,039	3,023	4,645
7			131	301	475	136	1,208	662	3,979	3,024	4,584
8			131	302H	475	135	1,208	357	3,743	3,239	4,369
9			131	302	475	135	1,208	357	3,555	2,939	4,268
10			130L	301	475	135	58	357	1,256	3,061	3,357
11			130	301	475	135	58	357	1,254	2,858	3,355
14			130	301	475	135	1,284	357	1,391	2,855	2,942
15				301	475	39	58	357	1,189	2,854	2,877
16				1L	475	38L	58	357	1,179	2,838	2,672
17				1	475	38	58	357	511	1,624	2,487
18				1	475	38	58	357	508	1,621	1,287
21				1	475	38	58	357	426	1,619	1,173
22				1	30	38	58	357	401	1,615	1,011
23				1	30	38	58	257L	401	615	1,012
24				1	30	38	58	257	400	615	532
25				1	30	38	57L	257	399	614	482
28				1	30	38	57	257	399	614	569
29				1	30	38	57	257	399	614	548
30				1	29L	38	57	757H	397L	564L	448L

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	12,644H	8,068	12,628H	21,268H	20,652H	20,923	16,477	4,817L	1,743L		138,795
2	11,607	8,362H	12,002	21,087	18,044	19,876	14,293L	6,772	2,136	127L	131,540
3	9,881	8,356	11,873	20,180	17,891	19,386	15,936	10,857	3,309	472	134,698
4	9,192	8,337	11,836	19,099	18,246	19,342	15,828	11,349	4,293	770	132,914
7	8,734	8,180	11,657	19,734	20,443	19,405	16,377	10,888	4,413	767	135,098
8	8,365	7,894	11,332	19,133	20,594	21,618	19,218	13,781	6,295	1,255	143,444
9	7,994	7,796	11,234	17,495	17,886	22,310	20,800	14,117	8,352	1,855	143,209
10	6,501	7,517	11,005	18,557	17,333	20,957	21,453	15,735	8,928	2,860	139,976
11	4,972	7,609	11,375	19,009	17,361	21,507	23,205	16,151	9,851	4,010	143,973
14	3,625	7,420	10,267	18,828	16,313	20,345	23,550	16,650	10,548	4,337	141,753
15	3,604	7,411	10,133	17,890	15,214	19,939	23,320	16,046	12,059	7,057	140,823
16	2,339	7,102	10,167	16,884	15,005	20,388	23,005	17,588	17,967	9,447	147,510H
17	2,379	7,127	9,441	15,267	12,525	17,974	20,309	15,484	18,722	12,015	136,794
18	2,101	6,847	9,374	15,145	12,465	17,761	19,083	16,864	18,271	12,586	134,842
21	2,086	6,645	9,370	14,140	12,109L	17,561	18,636	17,197	18,777H	13,353H	134,021
22	2,075	6,609	9,373	12,673L	12,338	16,708L	20,031	18,317	18,488	12,283	132,406
23	2,076	6,663	9,148	14,246	13,982	17,245	19,396	19,089H	17,862	11,451	133,570
24	2,009	6,622	8,937L	14,487	15,285	22,625	20,376	17,957	12,353	9,316	131,898
25	2,006L	6,505	9,827	14,111	16,163	24,214	24,241H	17,904	11,988	8,913	137,750
28	2,015	6,392L	9,142	13,951	15,667	22,628	20,476	17,350	11,831	9,194	130,611
29	2,514	6,801	9,092	13,755	13,776	22,889	21,684	17,996	11,619	9,172	131,242
30	2,513	6,791	9,265	13,405	12,466	24,679H	21,421	17,035	11,459	9,100	130,425L

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 72.00

Apr	Open	High	Low	Close
1				29-08**N**
2				29-33**N**
3				28-47**N**
4				27-36**N**
7				27-18**N**
8				29-18**N**
9				30-25**N**
10				30-32**N**
11				29-40**N**
14				30-62**N**
15				30-04**N**
16				32-02**B**
17				31-60**N**
18				30-62**N**
21				31-08**N**
22				29-08**N**
23				27-24**N**
24				25-48**N**
25				25-30**N**
28				26-60**N**
29				27-60**N**
30				27-60**N**

86Sep Strike 74.00

Apr	Open	High	Low	Close
1				
2				
3				
4				25-36**N**
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28	24-22	24-60	24-22**L**	24-60
29				25-60**N**
30	25-60	25-60**H**	25-60	25-60

86Sep Strike 76.00

Apr	Open	High	Low	Close
1				25-08**N**
2				25-33**N**
3				24-47**N**
4				23-36**N**
7				23-18**N**
8				25-18**N**
9				26-25**N**
10				26-32**N**
11				25-40**N**
14				26-62**N**
15				26-04**N**
16				28-02**B**
17				27-60**N**
18				26-62**N**
21				27-08**N**
22				25-08**N**
23				23-24**N**
24				21-48**N**
25				21-30**N**
28	22-23	22-60	22-23**L**	22-60
29				23-60**N**
30	23-61	23-61**H**	23-60	23-60

86Sep Strike 78.00

Apr	Open	High	Low	Close
1				23-08**N**
2				23-33**N**
3				22-47**N**
4				21-36**N**
7				21-18**N**
8				23-18**N**
9	24-58	24-58**H**	24-25	24-25
10				24-32**N**
11				23-40**N**
14				24-62**N**
15				24-04**N**
16				26-02**B**
17				25-60**N**
18				24-62**N**
21				25-08**N**
22				23-08**N**
23	21-29	21-29	21-24**L**	21-24
24				19-48**N**
25				19-30**N**
28				20-60**N**
29				21-60**N**
30				21-60**N**

86Sep Strike 80.00

Apr	Open	High	Low	Close
1				21-08**N**
2	19-45	21-33	19-40	21-33
3				20-47**N**
4				19-36**N**
7				19-18**N**
8				21-18**N**
9				22-25**N**
10				22-32**N**
11				21-40**N**
14	22-29	22-62	22-29	22-62
15				22-04**N**
16				24-02**B**
17				23-60**N**
18	23-31	23-31**H**	22-62	22-62
21	22-56	23-08	22-56	23-08
22				21-08**N**
23				19-24**N**
24	18-38	18-38	17-48**L**	17-48
25				17-30**N**
28				18-60**N**
29				19-60**N**
30				19-60**N**

86Sep Strike 82.00

Apr	Open	High	Low	Close
1				19-08**N**
2				19-33**N**
3				18-47**N**
4				17-36**N**
7	16-38	17-18	16-38	17-18
8				19-18**N**
9				20-25**N**
10				20-32**N**
11				19-40**N**
14				20-62**N**
15				20-04**N**
16				22-02**B**
17				21-60**N**
18				20-62**N**
21				21-08**N**
22	20-36	20-36**H**	19-08	19-08
23				17-24**N**
24	16-40	16-40	15-48**L**	15-48
25				15-30**N**
28				16-60**N**
29				17-60**N**
30				17-60**N**

86Sep Strike 84.00

Apr	Open		High	Low	Close
1	18-58		18-58	17-08	17-08
2	15-52		17-33	15-52	17-33
3	17-20	17-23	17-23	16-47	16-47
4	15-48		15-48	15-38	15-38
7	14-38		15-18	14-38	15-18
8					17-18**N**
9	18-36		18-54	18-20	18-25
10	18-23	18-25	18-48	18-23	18-32
11	18-34		18-34	17-40	17-40
14	18-62		18-62**H**	18-62	18-62
15					18-04**N**
16					20-02**B**
17					19-60**N**
18					18-62**N**
21					19-08**N**
22					17-08**N**
23					15-24**N**
24					13-50**N**
25	14-20		14-20	13-21**L**	13-31
28					14-61**N**
29					15-60**N**
30					15-60**N**

86Sep Strike 86.00

Apr	Open	High	Low	Close
1	16-28	17-00**H**	15-08	15-08
2	13-48	15-36	13-48	15-36
3	15-46	15-46	14-30	14-30
4	15-07	15-07	13-39	13-39
7				13-18**N**
8				15-18**N**
9	16-58	16-58	16-27	16-27
10				16-32**N**
11				15-42**N**
14				16-62**N**
15				16-04**N**
16				18-02**B**
17				17-60**N**
18				16-62**N**
21				17-08**N**
22				15-08**N**
23	13-30	13-30	13-24	13-24
24	12-15	12-24	11-58	11-58
25	11-58	11-58	11-38**L**	11-38
28				13-01**N**
29				13-60**N**
30				13-60**N**

86Sep Strike 88.00

Apr	Open	High	Low	Close
1	15-00	15-00	13-08	13-08
2				13-34**N**
3				12-50**N**
4	12-59	12-59	11-45**L**	11-45
7				11-26**N**
8				13-26**N**
9	14-54	15-03	14-29	14-29
10	15-00	15-11	14-28	14-34
11	14-52	14-52	13-44	13-44
14				14-62**N**
15	14-22	14-22	14-06	14-06
16	15-30	16-02**H**	15-30	16-02**B**
17				15-60**N**
18				14-63**N**
21				15-08**N**
22				13-08**N**
23				11-32**N**
24				10-08**N**
25				9-58**N**
28				11-11**N**
29				12-05**N**
30				12-02**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 90.00

Apr	Open		High	Low	Close	
1	12-52		13-52	11-25	11-25	
2	10-40		11-43	10-40	11-43	
3	11-60		11-60	10-63	10-63	
4	11-07		11-07	9-61	9-61	
7					9-41**N**	
8	10-50		11-41	10-50	11-41	
9	12-35		12-35	12-20	12-31	
10	12-38		12-38	12-38	12-38	
11					11-51**N**	
14					13-06**N**	
15					12-12**N**	
16	13-30		14-10	13-30	14-10	
17	14-30		14-30**H**	13-62	13-62	
18					13-04**N**	
21					13-13**N**	
22	12-38		12-38	11-13	11-13	
23	9-47		9-50	9-20	9-47	
24	9-60		9-60	8-29**L**	8-29	
25					8-17**N**	
28					9-27**N**	
29	9-49		10-20	9-49	10-18	
30	10-23		10-23	10-16	10-16	

86Sep Strike 92.00

Apr	Open		High	Low	Close	
1	11-00		11-58	9-41	9-41	
2	8-20		10-00	8-20	9-61	
3	10-26		10-26	9-27	9-27	
4	9-26		9-26	8-21	8-21	
7	7-50		8-14	7-50	8-02	
8	9-55		9-55	9-55	9-55	
9	11-22		11-22	10-42	10-46	
10	10-22		11-00	10-22	10-49	
11	11-13		11-13	10-02	10-02	
14					11-15**N**	
15	11-05		11-05	10-25	10-25	
16	12-18		12-20	11-46	12-20	
17	12-24		12-24**H**	11-47	12-06	
18	11-17		11-19	11-09	11-09	
21					11-22**N**	
22	10-22		10-22	9-22	9-22	
23					8-09**N**	
24	7-28		7-28	6-60	6-60	
25	7-28		7-28	6-48**L**	6-48	
28					7-54**N**	
29	8-24		8-40	8-24	8-40	
30					8-39**N**	

86Sep Strike 94.00

Apr	Open		High	Low	Close	
1	10-18		10-18	8-04	8-04	
2	7-10	7-15	8-21	6-50	8-21	
3	8-37		8-53	7-52	7-52	
4	7-30		7-58	6-54	6-54	
7					6-35**N**	
8	8-00		8-17	8-00	8-17	
9	9-25		9-25	9-04	9-04	
10	8-48		9-05	8-48	9-05	
11	9-36		9-36	8-24	8-24	
14	8-60		9-31	8-60	9-31	
15	9-11		9-11	8-46	8-46	
16	10-10		10-36	10-10	10-36	
17	10-35		10-52**H**	10-08	10-23	
18	9-34		9-36	9-27	9-27	
21	9-24		9-40	9-24	9-40	
22					7-41**N**	
23	7-00		7-00	6-40	6-40	
24	6-03		6-14	5-36	5-36	
25	5-48		5-49	5-26**L**	5-26	
28	6-08		6-21	6-08	6-21	
29	6-61		7-05	6-52	7-05	
30					7-05**N**	

86Sep Strike 96.00

Apr	Open		High	Low	Close	
1	7-30		8-45	6-35	6-35	
2	5-50		6-54	5-35	6-54	
3	7-04		7-04	6-20	6-20	
4	6-35		6-35	5-29	5-30	
7	5-18		5-37	4-60	5-14	
8	6-24		6-50	6-20	6-50	
9	8-00		8-00	7-05	7-32	
10	7-25		7-58	7-25	7-33	
11	7-10		7-10	6-55	6-55	
14	7-43		7-56	7-43	7-56	
15	7-32		7-32	7-12	7-12	
16	8-36		8-58**H**	8-30	8-58	
17	8-45		8-52	8-34	8-46	
18					7-59**N**	
21	7-52		8-00	7-52	8-00	
22	7-31		7-31	6-14	6-14	
23	5-24		5-58	5-21	5-21	
24	4-50		5-02	4-24	4-24	
25	4-55		4-55	4-08**L**	4-18	
28	4-35		5-03	4-35	5-03	
29	5-18		5-55	5-18	5-46	
30					5-48**N**	

86Sep Strike 98.00

Apr	Open		High	Low	Close	
1	5-60		7-05	5-20	5-20	
2	4-46		5-35	4-15	5-35	
3	5-58		5-58	5-06	5-06	
4	5-15		5-15	4-20	4-20	
7	4-00		4-20	3-41	4-05	
8	5-10		5-27	5-10	5-27	
9	6-40		6-40	5-51	6-05	
10	5-53		6-29	5-53	6-07	
11	6-27		6-35	5-34	5-34	
14	5-62		6-27	5-62	6-27	
15	6-20	6-24	6-28	5-54	5-54	
16	6-58		7-45**H**	6-58	7-30	
17	7-30		7-30	7-00	7-16	
18	6-63		6-63	6-32	6-32	
21	6-06		6-48	6-06	6-34	
22	6-18		6-22	4-44	5-00	
23	4-29		4-40	4-11	4-11	
24	3-50		3-60	3-23	3-23	
25	3-53		3-53	3-14**L**	3-19	
28	3-43		3-63	3-31	3-63	
29	4-10		4-39	4-10	4-35	
30	4-30		4-42	4-09	4-30	

86Sep Strike 100.00

Apr	Open		High	Low	Close	
1	4-40		5-53	4-15	4-15	
2	3-52		4-25	3-23	4-25	
3	4-44		4-52	4-02	4-02	
4	4-00		4-19	3-17	3-22	
7	3-00		3-26	2-50	3-07	
8	3-44		4-33	3-44	4-24	
9	5-05		5-28	4-31	4-53	
10	4-45		5-22	4-45	4-55	
11	5-10		5-16	4-20	4-20	
14	4-47		5-10	4-47	5-10	
15	5-03	5-11	5-11	4-40	4-44	
16	5-40		6-13**H**	5-39	6-05	
17	6-01		6-13	5-48	5-56	
18	5-56		5-56	5-15	5-15	
21	4-53		5-21	4-52	5-15	
22	5-15		5-15	3-55	3-57	
23	3-00		3-40	3-00	3-17	
24	3-17		3-17	2-30	2-40	2-30
25	2-55		3-00	2-25**L**	2-27	
28	2-40		3-05	2-38	3-03	
29	3-17	3-20	3-34	3-11	3-33	
30	3-24		3-35	3-09	3-24	

86Sep Strike 102.00

Apr	Open		High	Low	Close	
1	3-38		4-30	3-16	3-16	
2	2-56		3-27	2-36	3-25	
3	3-39		3-45	3-07	3-07	
4	3-07		3-17	2-31	2-34	2-31
7	2-12		2-38	2-07	2-18	
8	2-55		3-29	2-55	3-27	
9	4-12		4-30	3-33	3-50	
10	3-36		4-09	3-32	3-57	3-53
11	4-00		4-11	3-24	3-24	
14	3-51		4-05	3-43	4-05	
15	4-04		4-04	3-41	3-41	
16	4-30		5-00**H**	4-30	4-52	
17	4-52		5-00	4-24	4-45	
18	4-47		4-47	4-09	4-09	
21	3-48		4-11	3-48	4-04	
22	4-14		4-14	2-60	3-00	
23	2-35		2-54	2-15	2-29	
24	2-40		2-40	1-54	1-54	1-63
25	2-10	2-12	2-18	1-45**L**	1-50	
28	1-55		2-19	1-55	2-19	
29	2-32		2-46	2-23	2-39	
30	2-34		2-45	2-20	2-34	

86Sep Strike 104.00

Apr	Open		High	Low	Close	
1	2-59		3-30	2-26	2-28	
2	2-00		2-36	1-53	2-36	
3	2-50		2-58	2-22	2-22	
4	2-23		2-38	1-50	1-52	1-56
7	1-42		1-60	1-30	1-42	
8	2-15		2-38	2-10	2-36	
9	3-10		3-30	2-40	2-59	
10	2-47		3-15	2-45	2-60	
11	3-12		3-12	2-35	2-36	
14	2-39		3-07	2-39	3-07	
15	3-10		3-10	2-50	2-50	
16	3-31		4-00	3-30	3-60	4-00
17	3-47		4-06**H**	3-27	3-43	
18	3-44		3-46	3-09	3-11	
21	3-00		3-20	2-51	3-06	
22	3-20		3-20	2-08	2-13	
23	1-52	1-53	2-07	1-40	1-55	
24	1-55		1-56	1-23	1-23	1-27
25	1-38		1-43	1-13**L**	1-21	
28	1-29		1-48	1-24	1-45	
29	1-60		2-03	1-48	2-00	
30	1-55		2-05	1-41	1-54	

86Sep Strike 106.00

Apr	Open		High	Low	Close	
1	2-16		2-46	1-53	1-53	
2	1-42		1-59	1-27	1-59	
3	2-09		2-09	1-47	1-47	
4	1-42		1-52	1-21	1-21	
7	1-08	1-06	1-25	1-02	1-13	
8	1-35		2-02	1-35	1-59	
9	2-30	2-34	2-50	1-62	2-10	2-14
10	2-02	2-03	2-29	1-62	2-14	
11	2-20		2-28	1-55	1-58	
14	1-63	2-07	2-23	1-63	2-21	
15	2-20		2-25	2-03	2-06	
16	2-47		3-05	2-42	2-62	3-02
17	2-62		3-08**H**	2-40	2-56	
18	2-47		2-52	2-25	2-27	
21	2-10		2-30	2-08	2-21	
22	2-31		2-33	1-37	1-40	
23	1-24	1-29	1-38	1-14	1-22	
24	1-28		1-28	1-02	1-02	
25	1-12		1-15	0-56**L**	0-61	
28	1-04		1-19	1-00	1-17	
29	1-29		1-33	1-18	1-26	
30	1-22		1-30	1-13	1-23	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 108.00					86Sep Strike 110.00				
Apr	Open		High	Low	Close	Open	High	Low	Close	
1	1-50		1-62	1-22	1-22					
2	1-10		1-32	1-06	1-26					
3	1-35		1-35	1-17	1-17	1-00	1-00	0-58	0-58	
4	1-12		1-20	0-62	0-62	0-56	0-60	0-43	0-43	
7	0-53		0-63	0-52	0-54	0-44	0-44	0-37	0-37	
8	1-09		1-32	1-09	1-26	0-54	1-05	0-54	1-02	
9	1-55		2-00	1-30	1-40	1-25	1-40	1-06	1-15	1-17
10	1-33		1-52	1-30	1-41	1-08	1-20	1-05	1-12	
11	1-46		1-50	1-20	1-20	1-25	1-25	0-62	0-62	1-00
14	1-40		1-50	1-33	1-50	1-04	1-17	1-04	1-17	
15	1-50		1-51	1-34	1-36	1-17	1-18	1-06	1-06	
16	2-01		2-20	1-61	2-17	1-35	1-50**H**	1-30	1-43	
17	2-18		2-27**H**	1-62	2-12	1-44	1-49	1-30	1-38	
18	2-12		2-12	1-50	1-51	1-37	1-37	1-20	1-20	
21	1-40		1-53	1-38	1-47	1-12	1-22	1-10	1-16	
22	1-54		1-54	1-07	1-08	1-23	1-23	0-50	0-54	
23	0-60	1-00	1-11	0-50	0-63	0-44	0-52	0-37	0-48	
24	1-03		1-03	0-48	0-48	0-50	0-50	0-35	0-36	
25	0-56		0-56	0-42**L**	0-44	0-42	0-42	0-31**L**	0-32	
28	0-47		0-59	0-46	0-57	0-36	0-41	0-34	0-40	
29	1-05		1-09	0-60	1-00	0-48	0-50	0-43	0-47	
30	0-62		1-02	0-54	0-61	0-45	0-46	0-39	0-43	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1					4		4	55	2	14	18
2					1L		1L	145	13	3	216
3							286	176H	330H	5	2,226H
4							179	21	25	12	18
7						6	71				1L
8										6	1
9				1L			5	1L	2	10	14
10						2	199		203	2	60
11							144	1	6		64
14					8		190				
15									1L		911
16								2	2	59	1,048
17										1L	712
18											801
21					3						
22						1L				300H	1
23				12H				2	2	10	1
24					10H	10H		6		6	1
25							1,002H	1			5
28		25H	25H								500
29										7	177
30		25	25							2	175
TOTAL		50	50	13	31	19	2,081	410	586	437	6,950

Apr	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	45	399	464	1,157	1,309	1,623	269	1,074		6,437
2	128	84	156	754	991	361L	188	214		3,255L
3	963H	200	119	306	882	828	120	218	5L	6,664
4	70	115	94	1,520	1,644	652	78L	150	15	4,593
7		532	587	1,044	2,545	1,227	320	189	121	6,643
8	2	35	2L	1,568	1,301	507	430	77L	105	4,034
9	12	74	573	1,283	960	2,018	1,231	217	477	6,878
10	23	84	215	718	1,202	2,165	1,169	516	954	7,512
11	16	1L	278	463	1,127	2,240	468	198	662	5,668
14	1L	5	4	1,005	894	884	630	162	192	3,975
15	295	1	26	2,308	628	2,220	289	355	92	7,126
16	3	4	91	1,204	1,116	2,859	4,293H	1,368	2,551	14,600
17	217	113	319	2,124	1,686	3,710	1,879	902	1,192	12,855
18	801	1	37	177	59L	1,117	891	1,101	457	5,442
21	6	50	18	82L	281	3,284	2,607	1,407H	1,776	9,519
22		200	11	178	1,706	1,844	2,240	503	794	7,778
23	8	130	39	238	6,337H	1,775	1,761	1,360	1,007	12,682
24	48	2	34	3,710H	1,505	3,928H	3,996	1,124	3,805H	18,185H
25	49	696H	913	3,260	1,587	1,863	1,269	532	749	11,926
28	10	25	1,191H	2,560	3,192	588	421	479	256	9,272
29	102	114	109	2,197	869	2,016	377	262	787	7,017
30			36	1,595	1,046	732	1,665	974	686	6,961
TOTAL	2,799	2,865	5,316	29,451	32,867	38,441	26,591	13,382	16,683	179,022

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1				4	72H	41H	1,929H	1,400H	3,445	1,574H	2,717
2				4	67	41	1,928	516	3,432	1,574	2,729
3				4	67	39	1,926	646	3,419	1,573	3,881H
4				4	67	39	1,924	512	3,395	1,573	3,866
7				4	67	28	1,853	512	3,395	1,573	3,866
8				4	67	27	1,658	218	3,395	1,573	3,865
9				4	67	27	1,655	217	3,394	1,573	3,855
10				3	67	25L	1,655	133	3,594H	1,573	3,834
11				3	67	25	1,653	132	3,591	1,573	3,853
14				2L	59	25	1,653	95	3,586	1,563	3,853
15				2	59	25	1,652	95	3,384	1,561	3,018
16				2	59	25	1,149	71	391	1,563	2,275
17				2	59	25	1,149	71	388	1,563	2,573
18				2	59	25	1,149	71	382	1,563	3,273
21				2	51L	25	1,149	71	382	1,563	2,073
22				2	51	26	1,149	71	382	1,463	2,072
23				12H	51	26	1,149	71	380	1,456	2,071
24					51	32	1,149	70	380	1,454L	2,070L
25					51	32	821	70	379L	1,454	2,070
28			25H		51	32	821	70	379	1,454	2,070
29					51	32	820L	68L	379	1,459	2,070
30			25		51	32	820	68	379	1,461	2,070

Apr	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,734	3,354	3,863	4,307L	2,616L	1,448L	297L	993		29,794L
2	1,824	3,325	3,988	4,770	2,964	1,564	440	930L		30,096
3	2,138	3,137	4,004	4,822	3,000	1,861	516	1,113	5L	32,151
4	2,199	3,131L	3,926	5,428	3,951	1,908	487	1,047	20	33,477
7	2,173	3,631H	4,179H	5,905	5,345	2,774	518	1,119	137	37,079
8	2,172	3,628	4,179	7,075	5,979	2,750	737	1,169	226	38,722
9	2,169	3,627	4,169	7,209	6,675	3,806	1,593	1,290	497	41,827
10	2,166	3,571	4,168	7,239	6,872	5,383	2,403	1,452	1,215	45,353
11	2,151	3,571	4,056	7,029	6,662	5,992	2,637	1,501	1,668	46,164
14	2,151	3,571	3,943	7,367	6,927	6,452	3,245	1,589	1,826	47,907
15	1,956	3,569	3,945	7,466	7,367	7,134	3,292	1,744	1,834	48,103
16	1,954	3,569	3,940	7,780	8,122	8,266	5,078	2,304	3,436	49,984
17	2,068	3,568	3,926	6,869	8,280	10,288	6,273	2,705	3,266	53,073
18	2,618H	3,568	3,930	6,733	8,281	10,806	6,559	3,069	3,200	55,288
21	1,602	3,568	3,674	6,688	8,263	12,540	8,367H	3,705	4,156	57,879
22	1,602	3,363	3,675	6,825	8,857	13,710	7,727	3,906	4,376	59,257
23	1,610	3,374	3,695	6,866	12,197	14,452	8,002	3,923	4,283	63,618
24	1,605	3,375	3,719	9,199	12,534	15,975	7,403	4,480	6,343	69,839
25	1,605	3,353	2,972	10,246	12,512	16,061	7,218	4,399	6,575	69,818
28	1,596	3,378	3,296	10,064	13,083H	16,223	7,228	4,610	6,731	71,111
29	1,596	3,489	2,980	10,134	13,033	16,957H	7,262	4,679	6,863	71,872
30	1,595L	3,489	2,965L	10,770H	12,283	16,946	6,939	4,814H	7,257H	71,964H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				20-32N				18-32N				16-32N
2				20-62N				18-62N				16-62N
3				20-08N	19-26	19-26H	18-08L	18-08				16-08N
4				18-60N				16-60N				14-62N
7				18-30N				16-30N				14-30N
8				20-30N				18-30N	16-30	16-30	16-30	16-30
9				21-44N				19-44N				17-44N
10				21-52N				19-52N				17-52N
11				20-51N				18-51N	18-00	18-00H	16-51	16-51
14				22-10N				20-10N				18-10N
15				21-14N				19-14N				17-14N
16				23-14B				21-14B				19-14B
17				23-02N				21-02N				19-02N
18				22-10N				20-10N				18-10N
21				22-18N				20-18N				18-18N
22				20-18N				18-18N				16-18N
23				18-36N				16-36N				14-36N
24				16-60N				14-60N				13-00N
25				16-40N				14-40N				12-55N
28				18-06N				16-06N	13-40	14-10	13-40L	14-10
29				19-16N				17-16N				15-21N
30				19-12N				17-12N				15-17N

	86Dec Strike 86.00				86Dec Strike 88.00				86Dec Strike 90.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				14-32N				12-53N				11-09N
2				14-62N				13-10N	10-40	11-28	10-40L	11-28
3				14-10N				12-23N				10-46N
4				13-00N				11-24N				9-45N
7				12-40N				10-55N				9-18N
8				14-37N	12-50	12-54	12-50L	12-51				11-04N
9				15-43N				13-52N				12-04N
10				15-52N				13-58N				12-09N
11				14-53N				13-02N				11-19N
14				16-10N				14-22N				12-32N
15				15-16N				13-17N				11-45N
16				17-14B	14-49	15-16H	14-49	15-16B				13-28N
17				17-02N				15-06N				13-19N
18				16-10N				14-10N				12-10N
21				16-18N				14-18N				12-12N
22				14-18N				12-20N	11-60	11-60H	10-47	10-47
23				12-41N				10-58N				9-27N
24				11-25N				9-50N				8-20N
25				11-12N				9-39N				8-10N
28				12-31N				10-51N				9-15N
29				13-31N				11-44N				10-07N
30				13-27N				11-39N				9-60N

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				9-36N	9-30	9-30H	8-03	8-03	7-60 7-40	7-60	6-48	6-48
2	8-20	9-55	8-20	9-55	7-10	8-23	7-10	8-23	5-60	6-63	5-60	6-63
3	10-05	10-05	9-25	9-34				7-62N	6-48	6-63	6-37	6-37
4				8-17N	6-60	6-60	6-60	6-60				5-41N
7	8-18	8-18	7-54L	7-54	6-21	6-40	6-21L	6-36	5-37	5-37	5-20L	5-20
8				9-31N	8-00	8-15	7-63	7-63				6-41N
9				10-26N	9-10	9-10	8-56	8-56	7-48	7-62	7-31	7-31
10				10-31N	8-42	9-17	8-42	8-59	7-25	7-60	7-03	7-36
11				9-44N				8-11N				6-55N
14				10-51N				9-13N	7-17	7-51	7-17	7-51
15				10-07N				8-38N				7-13N
16	11-20	11-56H	11-20	11-56				10-17N				8-51N
17				11-42N				10-07N	9-00	9-00H	8-25	8-42
18				10-58N				9-23N				7-61N
21				10-58N				9-23N	7-52	7-58	7-52	7-58
22	10-28	10-28	9-07	9-07	9-00	9-00	7-50	7-50	6-38	6-38	6-30	6-30
23				7-63N				6-44N				5-31N
24				6-60N				5-46N				4-47N
25				6-44N				5-32N				4-34N
28				7-53N				6-35N				5-25N
29				8-40N				7-16N				6-00N
30				8-27N				7-05N	5-32	5-55	5-32	5-55

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Apr	Open		High	Low	Close	
1	6-30		6-30	5-33	5-33	
2	4-55		5-51	4-55	5-51	
3					5-18**N**	
4	5-24		5-30	4-37	4-37	
7					4-19**N**	
8	5-30		5-31	5-30	5-31	
9	6-35		6-35	6-16	6-16	
10	6-10		6-45	6-10	6-20	
11	6-24		6-24	5-42	5-42	
14					6-33**N**	
15	6-25		6-25	6-01	6-01	
16	7-00		7-25**H**	7-00	7-25	
17	7-25		7-25	7-07	7-19	
18	6-45		6-45	6-44	6-44	
21	6-40		6-40	6-40	6-40	
22	5-59		5-59	5-20	5-20	
23					4-29**N**	
24	4-21		4-21	3-52	3-52	
25	4-23		4-23	3-42**L**	3-42	
28	4-23	4-24	4-24	4-23	4-23	4-24
29					4-59**N**	
30	4-33		4-48	4-33	4-48	

86Dec Strike 100.00

Apr	Open		High	Low	Close
1	5-12		5-43	4-31	4-31
2	3-58	3-51	4-47	3-51	4-47
3	4-50		4-52	4-13	4-13
4	4-18		4-18	3-38	3-43
7	3-43		3-46	3-25	3-25
8	4-35		4-35	4-33	4-33
9	5-28	5-30	5-30	5-04	5-09
10	4-60		5-30	4-60	5-12
11	5-18		5-18	4-40	4-40
14	5-01		5-23	5-01	5-23
15					4-62**N**
16	5-56		6-11**H**	5-56	6-11
17	6-04		6-04	6-04	6-04
18	5-51		5-51	5-34	5-34
21	5-30		5-36	5-30	5-30
22	4-60		4-60	4-20	4-20
23	3-45		4-18	3-40	3-40
24	3-20		3-34	3-01	3-01
25	3-12		3-23	3-00**L**	3-00
28	3-15		3-32	3-03	3-32
29	3-62		4-05	3-37	3-58
30	3-51		3-58	3-35	3-48

86Dec Strike 102.00

Apr	Open		High	Low	Close
1	4-00		4-45	3-41	3-41
2	3-02		3-52	3-02	3-52
3	4-14		4-14	3-17	3-17
4	3-30		3-30	2-56	2-56
7	2-56		2-56	2-41	2-41
8					3-37**N**
9	4-40		4-40	4-11	4-11
10	4-17		4-17	4-12	4-12
11	4-10		4-10	3-46	3-46
14	4-07		4-22	4-07	4-22
15	4-20		4-20	4-00	4-00
16	4-54		5-24**H**	4-54	5-07
17	5-17		5-17	5-03	5-03
18	5-00		5-00	4-33	4-33
21	4-30		4-40	4-29	4-29
22	4-28		4-28	3-32	3-32
23	3-02		3-25	2-54	2-54
24	2-58		2-58	2-24	2-24
25	2-48	2-49	2-49	2-17**L**	2-17
28	2-36		2-52	2-36	2-52
29	3-09		3-10	2-63	3-10
30	3-05		3-05	2-50	3-00

86Dec Strike 104.00

Apr	Open	High	Low	Close
1	3-26	3-50	2-54	2-54
2	2-45	3-04	2-34	3-04
3	3-20	3-20	2-31	2-31
4	2-39	2-47	2-15	2-15
7				2-01**N**
8	2-52	3-00	2-52	2-56
9	3-46	3-50	3-17	3-22
10	3-20	3-34	3-20	3-22
11	3-33	3-33	2-60	2-60
14	3-26	3-34	3-22	3-34
15				3-11**N**
16	4-14	4-14**H**	4-09	4-09
17	4-14	4-14	3-60	4-07
18	3-61	3-61	3-43	3-43
21	3-40	3-50	3-39	3-39
22	3-45	3-45	2-48	2-48
23	2-39	2-47	2-14	2-14
24	2-01	2-04	1-56	1-56
25	2-15	2-15	1-49**L**	1-49
28				2-13**N**
29	2-37	2-37	2-32	2-32
30	2-29	2-29	2-20	2-20

86Dec Strike 106.00

Apr	Open	High	Low	Close
1	2-50	2-60	2-19	2-19
2				2-29**N**
3	2-31	2-33	1-54	1-54
4	2-17	2-17	1-46	1-46
7				1-33**N**
8	2-20	2-20	2-15	2-15
9	3-05	3-05	2-40	2-42
10	2-37	2-58	2-37	2-41
11	2-36	2-36	2-21	2-21
14	2-50	2-52	2-50	2-52
15	2-48	2-48	2-34	2-34
16	3-19	3-21	3-19	3-21
17	3-13	3-20	3-13	3-19
18	3-22	3-22**H**	3-00	3-00
21	2-59	2-63	2-56	2-56
22	2-10	2-10	2-08	2-08
23	2-04	2-10	1-50	1-50
24	1-52	1-52	1-28**L**	1-28
25	1-40	1-40	1-28	1-29
28	1-40	1-48	1-35	1-48
29				2-00**N**
30	1-57	1-57	1-55	1-56

86Dec Strike 108.00

Apr	Open	High	Low	Close
1				
2				
3	2-01	2-01	1-23	1-23
4	1-43	1-43	1-18	1-18
7	1-15	1-15	1-09	1-09
8				1-48**N**
9	2-27	2-27	2-04	2-04
10	2-02	2-05	2-00	2-03
11	2-10	2-10	1-52	1-52
14	2-14	2-14	2-11	2-11
15	2-11	2-11	2-00	2-00
16				2-42**N**
17	2-40	2-42**H**	2-40	2-42
18	2-32	2-32	2-22	2-22
21	2-22	2-22	2-15	2-15
22	2-20	2-20	1-43	1-43
23	1-43	1-43	1-23	1-23
24	1-24	1-24	1-07**L**	1-07
25				1-04**N**
28	1-11	1-21	1-11	1-21
29				1-33**N**
30	1-27	1-27	1-24	1-24

86Dec Strike 110.00

Apr	Open	High	Low	Close
1				
2				
3	1-29	1-29	1-12	1-12
4	1-10	1-10	0-62	0-62
7				0-54**N**
8				1-22**N**
9	1-50	1-55	1-37	1-37
10	1-38	1-40	1-37	1-37
11	1-42	1-42	1-23	1-23
14				1-45**N**
15	1-45	1-45	1-34	1-34
16				2-08**N**
17	2-25	2-26**H**	2-01	2-07
18	2-07	2-07	1-53	1-53
21	1-52	1-52	1-49	1-49
22	1-47	1-48	1-19	1-19
23	1-00	1-10	1-00	1-08
24				0-56**N**
25	0-60	0-60	0-53**L**	0-53
28				1-02**N**
29	1-10	1-11	1-10	1-11
30	1-08	1-12	1-05	1-05

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Dec

Apr	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1								250H	111
2							13	15	6
3		500H			100H		3L	58	3
4								1L	1L
7							8	1	6
8			65H		90			9	
9								21	402H
10								5	11
11								1	
14									1
15									
16			1L		80L		88		1
17									3
18									3
21									
22						150H	99H	153	2
23									
24									
25									
28									
29			1						
30									25
TOTAL		500	67		270	150	211	514	575

Apr	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	64H	69	96	474	126			1,190
2	30	24	7	21				116
3		26	10	15	161H	2	10	888
4	2	6	41	11	5		10	77
7		13	1L			22		51
8	5	11		4	10			194
9	4	15	32	639H	14	21	69	1,217H
10	12	5	21	11	20	122H	12	219
11	4	1L	11	16	4	30	1L	68
14		6	3	8	1L	1L		20L
15	1L		10		1	7	2	21
16	18	8	19	3L	7			225
17	3	1	47	3	21	2	43	123
18	2	4	23	65	141	17	88H	343
21	2	14	16	65	81	1	2	181
22	2	13	43	18	2	3	4	489
23		15	9	23	21	1	12	81
24	1	139	214	205	3	2		564
25	3	401H	417H	6	4		4	835
28	1	290	2		3			296
29		398	3	5	3	4	3	417
30	1	361	391	6	30	1	6	821
TOTAL	155	1,820	1,416	1,598	658	236	266	8,436

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Apr	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1	3H	503H	67H	20H	424L	265H	188L	423H	748H
2	3	503	67	20	424	265	193	411	747
3	3	454	67	20	524	265	198	353	742
4	3	204	67	20	524	265	198	353	701
7	3	204	67	20	524	265	190	354	702
8		3L	67	20	607H	265	189	352	702
9		3	67	20	607	265	189	373	401
10			2L	20	607	265	189	377	390
11			2	20	607	265	189	374	390
14			2	20	607	265	189	374	389
15			2	20	607	265	189	354	389
16			2	20	527	265	264H	354	389
17			2	20	527	265	252	354	391
18			2	20	527	265	262	354	388
21			2	20	527	265	262	354	387L
22			2	20	527	265	193	204	387
23			2	20	527	265	193	204	387
24			2	20	527	265	193	203L	387
25			2	20	527	265	193	203	387
28			2	20	527	265	193	203	387
29			2	20	527	265	193	203	387
30			2	20	527	265	193	203	412

Apr	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	161	1,732	2,036	519L	123L			7,212
2	145L	1,718	2,010L	531	123			7,160
3	150	2,210H	2,016	549	237	2L	10L	7,600H
4	149	2,206	2,023	550	237	2	20	7,522
7	149	1,719	2,024	546	237	24	20	7,048
8	154	1,730	2,024	546	240	24	20	6,943
9	154	1,719	2,050	1,103	245	45	71	7,312
10	161	1,713	2,050	1,103	255	130	83	7,345
11	161	1,713	2,041	1,108	255	160	84	7,369
14	161	1,712	2,042	1,108	255	160	84	7,368
15	160	1,712	2,048	1,103	255	164	86	7,354
16	163	1,709	2,038	1,103	258	164	86	7,342
17	164	1,684	2,048	1,104	244	164	88	7,317
18	164	1,683	2,053	1,106	290	181	103	7,398
21	166	1,680	2,046	1,158	348	182	120	7,517
22	165	1,667	2,061	1,158	346	184	127	7,306
23	165	1,681	2,057	1,176H	361	184	138H	7,360
24	166	1,820	2,056	1,156	360	186H	138	7,479
25	169H	1,419	2,080	1,157	360	186	132	7,100
28	168	1,173	2,082	1,157	361	186	132	6,856
29	168	988	2,085	1,157	364	186	132	6,677
30	169	779L	2,174H	1,162	392H	186	134	6,618L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 70.00					86Jun Strike 72.00					86Jun Strike 74.00				
May	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1				29-58**N**					27-58**N**					25-58**N**	
2				28-58**N**					26-58**N**					24-58**N**	
5				30-58**B**					28-58**B**					26-58**B**	
6				30-32**N**					28-32**N**					26-32**N**	
7				30-10**N**					28-10**N**					26-10**N**	
8				30-42**N**					28-42**N**					26-42**N**	
9				29-08**N**					27-08**N**					25-08**N**	
12				27-10**N**					25-10**N**					23-10**N**	
13				27-58**N**					25-58**N**					23-58**N**	
14				27-54**N**					25-54**N**					23-54**N**	
15				25-52**N**					23-52**N**					21-52**N**	
16				25-22**B**	25-24**A**				23-22**B**	23-24**A**				21-22**B**	21-24**A**
19															
20															
21															
22															
23															
26	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**				
27															
28															
29															
30															

	86Jun Strike 76.00					86Jun Strike 78.00					86Jun Strike 80.00				
May	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1				23-58**N**		22-00	22-00**H**	21-58	21-58					19-58**N**	
2				22-58**N**					20-58**N**					18-58**N**	
5				24-58**B**					22-58**B**					20-58**B**	
6				24-32**N**					22-32**N**					20-32**N**	
7				24-10**N**					22-10**N**					20-10**N**	
8				24-42**N**					22-42**N**					20-42**N**	
9				23-08**N**					21-08**N**					19-08**N**	
12				21-10**N**					19-10**N**					17-10**N**	
13				21-58**N**					19-58**N**					17-58**N**	
14				21-54**N**					19-54**N**					17-54**N**	
15	20-00	20-00**H**	19-52**L**	19-52		18-00	18-00	17-52**L**	17-52		16-00	16-00**H**	15-52	15-52	
16				19-22**B**	19-24**A**				17-22**B**	17-24**A**	15-27	15-27	15-24**L**	15-22**B**	15-24**A**
19															
20															
21															
22															
23															
26	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**				
27															
28															
29															
30															

	86Jun Strike 82.00					86Jun Strike 84.00					86Jun Strike 86.00				
May	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1				17-58**N**		15-48	15-58	15-48	15-58		13-48	13-58	13-48	13-58	
2				16-58**N**		15-00	15-00	14-58	14-58		13-00	13-00	12-58	12-58	
5				18-58**B**		15-32	16-58	15-32	16-58**B**		13-40	14-58	13-37	14-58**B**	
6				18-32**N**		17-00	17-00**H**	16-32	16-32		15-00	15-00**H**	14-32	14-32	
7				18-10**N**		16-00	16-10	16-00	16-10					14-10**N**	
8				18-42**N**					16-42**N**					14-42**N**	
9				17-08**N**		15-00	15-08	15-00	15-08		13-00	13-08	13-00	13-08	
12				15-10**N**					13-10**N**					11-10**N**	
13				15-58**N**		12-47	13-58	12-47	13-58		11-47	11-58	11-47	11-58	
14				15-54**N**					13-54**N**					11-54**N**	
15	14-00	14-00**H**	13-52**L**	13-52		12-00	12-00	11-52**L**	11-52		10-00	10-00	9-52**L**	9-52	
16				13-22**B**	13-24**A**				11-22**B**	11-24**A**				9-22**B**	9-24**A**
19															
20															
21															
22															
23															
26	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**				
27															
28															
29															
30															

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

May	Open		High	Low	Close	
1	12-00		12-00	11-58	11-58	
2					10-58**N**	
5	11-32		12-58	11-32	12-58**B**	
6	13-00		13-00**H**	12-32	12-32	
7	12-00		12-10	12-00	12-10	
8	12-40		12-42	12-40	12-42	
9	11-32		11-32	11-00	11-08	
12					9-10**N**	
13					9-58**N**	
14	10-47		10-47	9-54	9-54	
15	9-29		9-29	7-32	7-52	
16	7-01		7-22	7-01**L**	7-22**B**	7-24**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 90.00

May	Open		High	Low	Close	
1					9-58**N**	
2					8-58**N**	
5	9-36		10-58	9-32	10-58**B**	
6	11-00		11-00**H**	10-32	10-32	
7					10-10**N**	
8	10-40		10-42	10-40	10-42	
9	9-32		9-32	9-08	9-08	
12	7-43		7-43	7-10	7-10	
13	7-00		7-58	7-00	7-58	
14					7-54**N**	
15	7-00		7-00	5-52**L**	5-52	
16					5-22**B**	5-24**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 92.00

May	Open		High	Low	Close	
1					7-58**N**	
2					6-59**N**	
5					8-58**B**	
6					8-32**N**	
7					8-10**N**	
8					8-42**N**	
9					7-08**N**	
12	5-31		5-31	5-12	5-12	
13	5-33		5-58**H**	5-33	5-58	
14	5-45		5-54	5-45	5-54	
15	3-58		3-58	3-52	3-52	
16	3-50		3-50	3-03**L**	3-22**B**	3-24**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 94.00

May	Open		High	Low	Close	
1	5-47		5-63	5-47	5-63	
2	5-09		5-18	5-02	5-02	
5	5-39		6-60**H**	5-32	6-60	
6	6-49		6-50	6-25	6-33	
7	5-62		6-11	5-62	6-11	
8					6-42**N**	
9	5-04		5-09	5-00	5-09	
12	3-33		3-56	3-20	3-20	
13	2-60		3-62	2-58	3-62	
14	4-34		4-34	3-34	3-54	
15	3-35		3-35	1-40	1-57	2-00
16	1-25	0-58	1-55	0-58**L**	1-18**B**	1-19**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 96.00

May	Open		High	Low	Close	
1	4-52		4-52	3-62	4-11	
2	3-21		3-27	3-19	3-19	
5	3-52		5-00	3-50	5-00	
6	4-40		5-23**H**	4-29	4-39	
7	3-54		4-18	3-54	4-18	
8	4-52		4-52	4-35	4-46	
9	3-07		3-49	3-00	3-17	
12	1-55		2-11	1-40	1-44	1-42
13	1-05		2-18	1-05	2-09	
14	2-32		2-48	1-39	1-63	
15	1-44		2-10	0-24	0-30	0-40
16	0-09	0-05	0-24	0-02**L**	0-03	0-04
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 98.00

May	Open		High	Low	Close	
1	3-07		3-19	2-30	2-40	
2	2-01		2-03	1-50	1-55	
5	1-59		3-18	1-43	3-05	3-18
6	2-58		3-34**H**	2-50	2-57	
7	2-17	2-20	2-45	2-08	2-37	
8	3-07		3-07	2-45	2-59	
9	1-34		2-07	1-24	1-40	
12	0-45	0-40	0-57	0-35	0-42	0-40
13	0-17	0-20	0-61	0-17	0-52	0-55
14	1-00	1-06	1-12	0-27	0-38	0-35
15	0-20		0-34	0-02	0-02	0-03
16	0-01		0-01	0-01**L**	0-01	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 100.00

May	Open		High	Low	Close	
1	1-45		1-55	1-16	1-25	1-27
2	1-06	1-05	1-06	0-53	0-55	0-56
5	0-59	0-60	1-55	0-47	1-50	1-55
6	1-35	1-38	2-00**H**	1-24	1-35	1-28
7	1-00	1-11	1-22	0-60	1-15	1-19
8	1-35	1-40	1-47	1-16	1-35	1-34
9	0-45	0-50	0-60	0-32	0-41	0-42
12	0-10	0-19	0-19	0-10	0-11	0-10
13	0-05	0-06	0-16	0-05	0-13	0-14
14	0-20		0-20	0-04	0-05	0-04
15	0-04		0-06	0-01**L**	0-01	
16					0-01**A**	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 102.00

May	Open		High	Low	Close	
1	0-57		0-62**H**	0-38	0-41	0-42
2	0-33	0-28	0-33	0-22	0-23	0-22
5	0-22	0-21	0-55	0-19	0-46	0-55
6	0-46	0-50	0-61	0-39	0-41	0-40
7	0-25	0-30	0-35	0-23	0-32	0-35
8	0-40	0-43	0-47	0-33	0-40	0-38
9	0-14	0-18	0-22	0-10	0-12	0-13
12	0-03	0-05	0-05	0-02	0-03	0-02
13	0-01	0-02	0-04	0-01**L**	0-03	
14	0-04		0-04	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16					0-01**A**	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 104.00

May	Open		High	Low	Close	
1	0-25	0-24	0-26**H**	0-16	0-18	0-19
2	0-15	0-12	0-15	0-08	0-08	0-09
5	0-07		0-21	0-06	0-18	0-21
6	0-17	0-18	0-23	0-14	0-14	
7	0-10		0-13	0-07	0-10	0-11
8	0-13	0-14	0-16	0-11	0-14	0-12
9	0-05	0-04	0-06	0-03	0-04	
12	0-02		0-02	0-01**L**	0-01	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15					0-01**N**	
16					0-01**A**	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 106.00						86Jun Strike 108.00				86Jun Strike 110.00			
May	**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-09	0-10	0-10**H**	0-06	0-07		0-03	0-03**H**	0-02	0-02	0-02	0-02**H**	0-01**L**	0-01
2	0-06	0-05	0-06	0-02	0-02	0-03	0-02	0-02	0-01**L**	0-01	0-01	0-01	0-01	0-01
5	0-02		0-08	0-02	0-08		0-02	0-02	0-01	0-02	0-01	0-01	0-01	0-01
6	0-06	0-07	0-09	0-05	0-05	0-06	0-02	0-03	0-01	0-02	0-01	0-01	0-01	0-01
7	0-03		0-04	0-02	0-03		0-01	0-01	0-01	0-01				0-01**N**
8	0-04	0-05	0-05	0-02	0-03		0-01	0-02	0-01	0-01				0-01**N**
9	0-02		0-02	0-01**L**	0-01					0-01**N**				0-01**N**
12	0-01		0-01	0-01	0-01					0-01**N**				0-01**N**
13	0-01		0-01	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
14	0-01		0-01	0-01	0-01					0-01**N**				0-01**N**
15					0-01**N**					0-01**N**				0-01**N**
16					0-01**A**					0-01**A**				0-01**A**
19														
20														
21														
22														
23														
26	**HOLIDAY**						**HOLIDAY**				**HOLIDAY**			
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

May	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1								200	200	50	
2					50H			500	500H		
5								1,000H	120	1,050H	140
6								500	500	500	500H
7								500		500	
8										200	200
9								1,000	25	1,005	5
12											2L
13								10L	1L		4
14										30	
15				50H	50	50H	150H	100	100	296	54
16						5L				10L	
19											
20											
21											
22											
23											
26	HOLIDAY										
27											
28											
29											
30											
TOTAL				50	100	55	150	3,810	1,446	3,641	905

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		60	279	1,116	5,147	7,693	5,014	1,249	1,378	321	22,707
2		62	34	1,454	8,407	9,691	4,754	1,232	657	516H	27,857
5		51	2L	219	3,644	6,727	4,219	621	1,116	44	18,953
6		59	112	1,619	7,592	12,497	7,573	2,475H	1,723H	33	35,683H
7		3L	64	113L	4,980	13,372H	4,642	804	211		25,189
8			2	2,210	1,712	8,346	4,454	628	74		17,826
9		14	90	4,195	9,802H	9,723	8,127H	560		2L	34,548
12		179	1,461	8,845	8,858	5,896	2,858	107	101	3	28,310
13	7	275	459	6,573	7,488	5,365	201	47	26	10	20,466
14	80	151	196	7,502	7,209	2,224	143	215	15		17,765
15	1L	751	4,532	11,545H	5,381	261	140	26	1L		23,488
16	337H	2,346H	11,156H	1,920	1,129L	32L	40L	1L	9		16,985L
19											
20											
21											
22											
23											
26	HOLIDAY										
27											
28											
29											
30											
TOTAL	425	3,951	18,387	47,311	71,349	81,827	42,165	7,965	5,311	929	289,777

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call open contracts Reported in contracts—Future 86Jun

May	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1				1**L**	28**L**	38**L**	57	107	242	563**H**	400
2				1	28	38	57	103	242	563	397
5				1	28	38	57	103	227	563	447
6				1	28	38	52**L**	600**H**	682**H**	563	397
7				1	28	38	52	100	179	563	397
8				1	28	38	52	100	168	563	597**H**
9				1	28	38	52	100	143	563	379
12				1	28	38	52	100	143	563	378
13				1	28	38	52	100	143	563	375
14				1	28	38	52	90**L**	142**L**	553	228
15				50**H**	50**H**	55**H**	151**H**	100	192	464**L**	226**L**
16											
19											
20											
21											
22											
23											
26	**HOLIDAY**										
27											
28											
29											
30											

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	2,536**H**	6,791**H**	9,216	12,568	13,109	26,642	21,420	16,122	11,670**H**	9,185	130,695
2	2,511	6,781	9,188	13,065	13,416	28,424**H**	21,892	16,125	11,578	9,279**H**	133,688**H**
5	2,511	6,780	9,186	13,030	14,233	25,122	24,216**H**	16,165	11,648	8,976	133,331
6	2,502	6,708	9,193	12,728	13,039	21,947	23,620	16,038	11,172	8,947	128,255
7	2,502	6,746	9,347	12,309**L**	13,192	21,754	23,403	16,061	11,183	8,945	126,800
8	2,532	6,746	9,286	13,755	12,794**L**	22,137	23,669	16,225**H**	11,100	8,945	128,736
9	2,482	6,737	9,266	13,979	13,502	23,471	22,749	16,186	11,098	8,943	129,717
12	2,482	6,685	8,252	15,082	14,030	23,333	24,018	16,007	10,990	8,927	131,109
13	2,479	6,736	8,180	13,424	15,037	23,355	21,172	15,993	10,969	8,917	127,562
14	2,395	6,682	8,113**L**	12,548	16,815	20,943**L**	21,111**L**	15,703	10,954**L**	3,917	125,313**L**
15	1,333**L**	6,224**L**	9,444**H**	15,147**H**	18,919**H**	20,992	21,256	15,629**L**	10,968	8,912**L**	130,112
16											
19											
20											
21											
22											
23											
26	**HOLIDAY**										
27											
28											
29											
30											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

May	86Sep Strike 72.00				86Sep Strike 74.00				86Sep Strike 76.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	27-00	27-08H	27-00L	27-08	25-01	25-09H	25-01L	25-08				23-08N
2				26-06N				24-06N				22-06N
5				28-06B				26-06B				24-06B
6				27-40N				25-40N				23-40N
7				27-24N				25-24N				23-24N
8				27-60N				25-60N				23-60N
9				26-24N				24-24N				22-24N
12				24-24N				22-24N				20-24N
13				25-16N				23-16N				21-16N
14				25-02N				23-02N				21-02N
15				23-06N				21-06N				19-06N
16				22-12N				20-12N				18-12N
19				22-06N				20-06N				18-06N
20				23-32N				21-32N				19-32N
21				23-12N				21-12N				19-12N
22				23-24N				21-24N				19-24N
23				24-14N				22-14N				20-14N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				25-26N				23-26N				21-26N
28				24-54N				22-54N				20-54N
29				22-54A				20-54A				18-54A
30				21-06N				19-06N				17-06N

May	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 82.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				21-08N				19-08N	17-18	17-18H	17-08	17-08
2				20-06N				18-06N				16-06N
5				22-06B				20-06B				18-06B
6				21-40N				19-40N				17-40N
7				21-24N				19-24N				17-24N
8				21-60N				19-60N				17-60N
9				20-24N	18-20	18-24H	18-20L	18-24				16-24N
12				18-24N				16-24N				14-24N
13				19-16N				17-16N				15-16N
14				19-02N				17-02N				15-02N
15				17-06N				15-06N				13-08N
16				16-12N				14-12N				12-15N
19				16-06N				14-06N				12-08N
20				17-32N				15-32N	11-35	13-32	11-35L	13-32
21				17-12N				15-12N				13-12N
22				17-24N				15-24N				13-26N
23				18-14N				16-14N				14-14N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				19-26N				17-26N				15-26N
28				18-54N				16-54N				14-54N
29				16-54A				14-54A				12-54A
30				15-06N				13-10N				11-16N

May	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				15-08N				13-08N				11-17N
2				14-08N				12-14N				10-25N
5				16-08B				14-14B				12-17N
6				15-40N				13-40N	12-07 12-10	12-10H	11-48	11-48
7				15-24N				13-24N				11-32N
8				15-60N				13-60N				12-03N
9				14-24N				12-30N				10-42N
12				12-27N				10-33N				8-58N
13				13-19N	10-20	11-24H	10-20	11-24				9-48N
14				13-05N				11-12N				9-32N
15	11-11	11-16H	11-11L	11-16				9-30N				7-52N
16				10-35N				8-46N				7-04N
19				10-24N	9-30	9-30	8-46L	8-46	7-47	7-47	7-08	7-08
20				11-38N				9-54N	7-00	8-12	6-61L	8-12
21				11-16N	10-15	10-15	9-36	9-36				7-58N
22				11-30N				9-46N				8-02N
23				12-16N				10-22N				8-40N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				13-26N				11-30N				9-44N
28				12-56N				10-60N	9-24	9-24	9-10	9-10
29				10-56A				8-60A				7-10A
30				9-34N				7-56N				6-24N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 90.00

May	Open		High	Low	Close	
1					9-35N	
2	8-57		8-57	8-44	8-44	
5					10-29N	
6	10-10		10-10H	10-00	10-00	
7	9-39		9-48	9-39	9-48	
8					10-14N	
9	9-22		9-22	8-59	8-59	
12	7-62		7-62	7-24	7-24	
13					8-08N	
14	8-35		8-35	7-56	7-56	
15	7-40		7-40	6-22	6-22	
16					5-47N	
19	6-14		6-14	5-46	5-46	
20	4-58		6-40	4-58L	6-32	6-40
21	6-60		6-60	6-25	6-25	
22	6-62		7-04	6-31	6-31	
23	6-48		7-00	6-48	7-00	
26	**HOLIDAY**					
27	7-46		7-62	7-34	7-62	
28	7-62		7-62	7-30	7-30	
29	6-23		6-23	5-35	5-35	
30	5-08		5-08	4-58	5-00	

86Sep Strike 92.00

May	Open		High	Low	Close	
1					7-58N	
2	7-08	7-16	7-16	7-08	7-08	7-16
5	6-55		8-48H	6-55	8-48	
6	8-35		8-35	8-24	8-24	
7					8-07N	
8					8-35N	
9					7-25N	
12	6-24		6-24	6-06	6-06	
13					6-42N	
14					6-28N	
15					5-04N	
16	4-60		4-60	4-30	4-31	
19	4-33		4-33	4-28	4-28	
20	3-62		5-16	3-50L	5-09	5-16
21	5-32		5-47	5-00	5-00	
22	5-27		5-27	4-63	5-07	
23	5-09		5-35	5-09	5-35	
26	**HOLIDAY**					
27	6-13		6-24	5-60	6-24	
28	6-20		6-21	5-47	5-60	
29	5-18		5-18	4-19	4-19	
30	3-55		4-18	3-54	3-54	

86Sep Strike 94.00

May	Open		High	Low	Close	
1					6-26N	
2	5-46		5-46	5-42	5-43	5-42
5	5-44		7-12H	5-44	7-12	
6					6-53N	
7	6-17		6-38	6-17	6-38	
8					7-00N	
9					5-61N	
12	4-60		5-02	4-53	4-53	
13	4-31		5-29	4-31	5-19	
14	5-35		5-35	5-00	5-08	
15	5-11		5-11	3-59	3-59	
16	3-44		3-44	3-23	3-29	
19	3-60	3-61	4-00	3-24	3-24	
20	2-52		4-02	2-51L	4-02	3-62
21	4-22		4-30	3-48	3-48	3-52
22	3-55		4-16	3-44	3-55	
23	3-58		4-20	3-57	4-20	
26	**HOLIDAY**					
27	4-39		4-63	4-30	4-54	4-63
28	4-63		4-63	4-32	4-32	
29	4-08	4-02	4-08	3-06	3-06	
30	3-04		3-38	2-51	2-60	

86Sep Strike 96.00

May	Open		High	Low	Close	
1	5-11		5-11	4-58	5-06	
2	4-42		4-42	4-28	4-28	
5	4-19		5-50	4-19	5-50	
6	5-50		5-50	5-30	5-30	
7	4-61		5-17	4-59	5-17	
8	5-40		5-54H	5-40	5-42	
9					4-47N	
12	3-55		4-01	3-46	3-46	
13	3-20		4-10	3-20	4-07	
14	4-24		4-39	3-55	3-63	
15	4-00		4-00	2-50	3-00	2-58
16	2-50	2-45	3-00	2-32	2-37	
19	2-48	2-50	3-00	2-27	2-33	
20	2-00	2-12	3-01	2-00L	3-01	
21	3-17	3-24	3-25	2-47	2-55	2-50
22	3-05		3-11	2-48	2-52	2-53
23	2-61		3-10	2-54	3-10	3-09
26	**HOLIDAY**					
27	3-28	3-34	3-50	3-23	3-45	3-50
28	3-48		3-48	3-23	3-23	
29	3-03	3-07	3-07	2-15	2-17	2-15
30	2-15	2-18	2-38	2-02	2-06	

86Sep Strike 98.00

May	Open		High	Low	Close	
1	3-60		3-60	3-58	3-58	
2	3-32		3-35	3-20	3-25	
5	3-20		4-35	3-20	4-35	
6	4-41		4-52H	4-17	4-17	
7	3-54		4-07	3-50	4-06	
8	4-17		4-32	4-16	4-27	
9	3-22		3-60	3-22	3-46	
12	2-58		3-06	2-46	2-50	
13	2-35		3-16	2-33	3-09	
14	3-30		3-32	2-52	3-00	
15	2-59	2-54	3-03	2-02	2-12	2-10
16	2-00	1-61	2-15	1-54	1-57	
19	2-08		2-14	1-50	1-53	1-50
20	1-35		2-18	1-28	2-16	2-13
21	2-30		2-31	1-60	2-06	2-03
22	2-10		2-23	1-60	2-08	2-01
23	2-04	2-00	2-20	2-00	2-19	
26	**HOLIDAY**					
27	2-30		2-49	2-24	2-42	2-49
28	2-45	2-55	2-56	2-22	2-26	
29	2-15	2-14	2-15	1-35	1-36	
30	1-31	1-40	1-55	1-26L	1-32	1-33

86Sep Strike 100.00

May	Open		High	Low	Close	
1	3-18		3-18	2-52	2-60	
2	2-32		2-43	2-30	2-33	
5	2-28		3-33	2-28	3-33	
6	3-20		3-47H	3-15	3-18	3-30
7	2-63		3-18	2-53	3-08	
8	3-28		3-30	3-15	3-26	
9	2-50		3-00	2-32	2-46	
12	2-10		2-19	2-00	2-01	2-06
13	1-45	1-54	2-32	1-44	2-23	
14	2-40	2-33	2-42	2-03	2-18	2-20
15	2-08	2-09	2-20	1-27	1-38	1-36
16	1-20	1-27	1-40	1-18	1-21	1-23
19	1-30		1-38	1-16	1-17	1-16
20	1-04	1-06	1-40	1-00	1-35	
21	1-44	1-50	1-52	1-24	1-30	1-28
22	1-39	1-36	1-44	1-24	1-27	
23	1-28		1-41	1-27	1-39	1-40
26	**HOLIDAY**					
27	1-52	1-51	2-00	1-45	1-56	2-00
28	1-62	1-57	1-62	1-40	1-46	1-42
29	1-36	1-28	1-36	1-05	1-08	1-05
30	1-08	1-15	1-18	0-62L	1-02	1-04

86Sep Strike 102.00

May	Open		High	Low	Close	
1	2-26	2-30	2-35	2-06	2-09	2-08
2	1-53		1-59	1-50	1-52	
5	1-56		2-40	1-50	2-36	2-40
6	2-33		2-55H	2-25	2-25	2-29
7	2-15		2-24	2-06	2-20	
8	2-38		2-39	2-26	2-34	
9	2-07	2-05	2-16	1-53	2-03	
12	1-35		1-45	1-27	1-32	
13	1-22	1-24	1-52	1-19	1-50	
14	1-58	1-56	1-60	1-31	1-42	
15	1-40		1-42	1-02	1-10	
16	0-63	1-03	1-10	0-57	0-60	0-63
19	1-00		1-07	0-55	0-57	0-55
20	0-50	0-48	1-10	0-44	1-08	
21	1-15	1-11	1-17	0-60	1-00	
22	1-05	1-07	1-12	0-60	1-00	
23	0-62		1-10	0-59	1-07	1-08
26	**HOLIDAY**					
27	1-13	1-17	1-23	1-10	1-20	1-23
28	1-20	1-25	1-25	1-08	1-10	1-12
29	1-00	1-04	1-04	0-47	0-50	0-48
30	0-48		0-57	0-43L	0-48	

86Sep Strike 104.00

May	Open		High	Low	Close	
1	1-48		1-55	1-30	1-35	
2	1-23		1-26	1-18	1-20	
5	1-20		1-60	1-15	1-50	1-60
6	1-58		2-07H	1-49	1-50	1-51
7	1-42		1-51	1-34	1-46	
8	1-56		1-62	1-48	1-54	1-57
9	1-32	1-34	1-41	1-20	1-31	
12	1-02	1-03	1-15	1-00	1-03	
13	0-60	0-62	1-19	0-56	1-15	
14	1-27	1-26	1-27	1-04	1-13	1-14
15	1-10	1-06	1-13	0-46	0-53	
16	0-43		0-50	0-40	0-43	0-45
19	0-45	0-47	0-49	0-37	0-38	
20	0-34		0-51	0-29L	0-48	0-49
21	0-56	0-52	0-57	0-41	0-43	0-44
22	0-47	0-46	0-53	0-39	0-43	
23	0-46		0-48	0-42	0-47	0-48
26	**HOLIDAY**					
27	0-54		0-58	0-51	0-56	0-58
28	0-57	0-60	0-60	0-48	0-50	0-49
29	0-47	0-42	0-47	0-33	0-33	
30	0-33	0-30	0-40	0-30	0-32	

86Sep Strike 106.00

May	Open		High	Low	Close	
1	1-13		1-13	1-04	1-06	
2	1-00		1-00	0-58	0-59	0-61
5	0-60		1-34H	0-53	1-23	1-34
6	1-20	1-25	1-34	1-20	1-20	1-23
7	1-11		1-19	1-05	1-15	
8	1-28	1-26	1-28	1-17	1-20	1-23
9	1-09		1-13	0-56	1-05	
12	0-47	0-50	0-56	0-47	0-52	
13	0-42	0-47	0-58	0-40	0-58	
14	1-02		1-02	0-49	0-56	0-54
15	0-52	0-50	0-56	0-33	0-36	0-35
16	0-25	0-30	0-36	0-25	0-28	0-30
19	0-32	0-33	0-34	0-26	0-27	
20	0-24		0-35	0-20	0-34	0-35
21	0-37	0-36	0-37	0-30	0-31	
22	0-33		0-34	0-27	0-29	
23	0-28		0-32	0-27	0-32	
26	**HOLIDAY**					
27	0-35	0-37	0-38	0-33	0-37	0-38
28	0-37	0-39	0-39	0-31	0-31	0-33
29	0-28	0-29	0-30	0-21	0-21	
30	0-16	0-18	0-27	0-16L	0-22	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 108.00						86Sep Strike 110.00					
May	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-60		0-60	0-47	0-48		0-41		0-41	0-32	0-32	
2	0-44		0-44	0-38	0-38		0-30		0-30	0-27	0-27	0-28
5	0-40		0-62	0-35	0-62		0-27		0-42	0-26	0-42	
6	0-60	0-63	1-05**H**	0-57	0-57	0-62	0-45		0-48**H**	0-40	0-40	0-44
7	0-56	0-54	0-57	0-50	0-57		0-37		0-41	0-35	0-39	
8	0-61		1-00	0-58	0-59	0-62	0-46	0-43	0-46	0-41	0-41	0-43
9	0-48	0-46	0-58	0-43	0-51		0-33	0-30	0-39	0-30	0-34	
12	0-35	0-39	0-42	0-35	0-35		0-27	0-25	0-28	0-23	0-25	
13	0-32	0-35	0-42	0-30	0-41		0-26		0-29	0-20	0-28	
14	0-46		0-46	0-34	0-37		0-32		0-32	0-24	0-28	
15	0-35		0-39	0-23	0-25		0-25		0-27	0-15	0-16	
16	0-26	0-23	0-26	0-18	0-20		0-15		0-17	0-13	0-13	
19	0-24		0-24	0-17	0-18	0-17	0-16		0-16	0-10	0-10	0-11
20	0-15		0-22	0-14	0-22	0-21	0-10		0-15	0-09	0-15	0-14
21	0-26	0-25	0-26	0-19	0-19		0-15		0-16	0-12	0-13	0-12
22	0-21		0-22	0-18	0-18		0-13		0-14	0-12	0-12	
23	0-19		0-21	0-17	0-20	0-21	0-13		0-13	0-12	0-13	
26	**HOLIDAY**						**HOLIDAY**					
27	0-24		0-26	0-22	0-25	0-26	0-14		0-16	0-14	0-15	
28	0-25		0-26	0-20	0-20		0-16		0-16	0-12	0-13	0-12
29	0-17		0-18	0-14	0-14		0-12		0-12	0-08	0-08	
30	0-14		0-17	0-13**L**	0-14		0-08		0-10	0-07**L**	0-08	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1	25**H**	10**L**				1**H**					
2		15**H**								5	1**L**
5											600
6									66	4**L**	2
7									10	100	
8											
9					20**H**					4	
12										4	40
13								4**H**			
14										4	
15							1**H**			4	
16											109
19								2	194**H**	101	2
20						1			104	253	73
21								1**L**			1,236**H**
22										456	7
23										200	118
26	**HOLIDAY**										
27										710	244
28									1**L**	6	12
29										280	48
30										1,540**H**	64
TOTAL	25	25			20	2	1	7	375	3,671	2,556

May	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		15	3**L**	931**L**	2,890	2,141	468**L**	74**L**	1,140	7,698
2	40**L**	55	447	1,776	2,438	2,830	1,281	535	403	9,826
5	902	32	77	1,958	1,627	1,568	4,211**H**	1,078**H**	3,927	15,980
6		12**L**	445	1,724	1,727	1,480	1,341	416	361	7,578
7	120	220	543	1,829	879**L**	846**L**	1,338	464	938	7,287**L**
8		40	56	1,575	2,249	2,045	1,074	709	965	8,713
9			1,276	1,906	1,584	1,949	2,978	372	348	11,037
12	1,710	768	4,687	3,297	4,325	2,944	1,977	726	323	20,801
13	75	1,004	2,974	3,481	3,194	4,409	2,870	925	280	19,216
14	163	867	3,600	2,321	2,568	1,426	2,044	566	9,796**H**	23,355
15	311	4,603	7,190**H**	6,243	4,437	2,638	1,519	595	558	28,099
16	819	4,885	3,988	3,919	3,131	3,005	2,033	725	301	22,915
19	854	2,358	3,057	1,840	2,187	2,558	1,070	493	263	14,979
20	4,627**H**	8,419**H**	3,063	3,575	4,877	2,439	600	453	1,472	29,956**H**
21	1,363	3,304	5,344	7,565**H**	2,065	4,740**H**	875	306	862	27,661
22	229	5,590	6,815	3,302	1,337	2,894	713	197	1,150	22,690
23	317	1,931	1,801	2,167	2,130	1,969	949	800	597	12,979
26	**HOLIDAY**									
27	424	2,200	4,516	3,334	1,687	904	627	386	394	15,426
28	428	1,047	4,497	5,907	5,442**H**	1,864	821	453	2,238	22,716
29	643	3,066	4,823	5,057	4,370	1,544	1,259	338	222**L**	21,650
30	4,012	4,201	5,222	3,987	5,335	1,709	1,405	191	1,622	29,288
TOTAL	17,037	44,617	64,424	67,694	60,479	47,902	31,453	10,802	28,760	379,850

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1					51**H**	25**H**	820**H**	68**L**	379	1,461	2,070
2					51	25	820	68	379	1,456	2,071
5					51	25	820	68	379	1,456	2,071
6					51	25	820	68	379	1,460	2,070
7					51	25	820	68	379	1,442	2,070
8					51	25	820	68	379	1,442	2,070
9					51	25	820	68	379	1,438	2,070
12					51	25	820	68	379	1,434**L**	2,049**L**
13					51	25	820	72**H**	379	1,434	2,049
14					51	25	820	70	379	1,438	2,050
15					51	25	820	70	379	1,438	2,050
16					51	25	820	70	379	1,434	2,101
19					51	25	820	71	365**L**	1,533	2,101
20					51	25	820	71	385**H**	1,634	2,122
21					51	25	820	70	385	1,635	3,269
22					51	25	820	70	385	1,574	3,269
23					51	25	820	70	385	1,574	3,372**H**
26	**HOLIDAY**										
27					51	25	820	70	385	1,456	3,350
28					51	25	820	70	384	1,455	3,348
29					51	25	820	70	384	1,465	3,344
30					51	25	820	70	384	2,421**H**	3,368

May	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,595**L**	3,489**L**	2,962**L**	10,848**L**	14,069**L**	17,049	6,901**L**	4,819	8,246	74,852**L**
2	1,605	3,499	3,392	11,902	15,583	15,881	7,614	5,024	8,458	77,828
5	2,507	3,519	3,409	13,318	16,154	16,142	8,988	4,576**L**	7,366**L**	80,849
6	2,507	3,519	3,484	13,346	16,522	16,229	9,453	4,690	7,414	82,037
7	2,502	3,519	4,002	13,954	17,027	16,468	9,037	4,806	7,669	83,839
8	2,502	3,529	4,007	14,277	17,137	17,117	8,922	5,149	8,025	85,520
9	2,502	3,529	4,183	14,221	17,312	17,099	10,079	5,323	8,845	87,944
12	3,656	3,784	6,726	14,625	16,847	16,690	10,304	5,586	8,545	91,589
13	3,649	4,499	7,248	15,194	18,330	18,003	10,640	6,021	8,530	96,944
14	3,703	4,482	8,113	15,101	19,549	17,867	11,255**H**	6,193	16,943	108,039
15	3,736	6,497	9,590	16,606	17,948	16,976	11,243	6,254	16,985	110,668
16	4,515	8,888	10,408	16,659	18,514	16,590	9,967	5,998	16,901	113,320
19	5,102	10,473	11,169	16,262	19,550	18,348**H**	10,135	6,038	16,928	118,971
20	7,860	12,256	11,849	17,022	18,410	18,223	9,824	5,991	17,601	124,144
21	7,323	13,419**H**	11,633	17,571	18,645	17,825	9,936	6,025	17,704	126,336
22	7,342	12,557	11,598	18,952	18,997	15,933	9,957	6,027	17,733	125,290
23	7,446	12,164	11,556	18,837	19,276	15,836**L**	9,810	6,467	17,623	125,312
26	**HOLIDAY**									
27	7,113	11,780	11,990	19,387	19,736	16,278	9,864	6,518	17,660	126,483
28	7,092	11,682	11,866	20,176**H**	20,573	16,213	10,036	6,564	15,711	126,066
29	7,196	12,032	12,437	19,920	21,997**H**	15,965	10,450	6,571	17,769	130,496
30	8,050**H**	12,644	13,432**H**	18,772	20,563	16,110	11,158	6,664**H**	17,936**H**	132,468**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

May	Open	High	Low	Close
1				18-16N
2				17-16N
5				19-16N
6				18-56N
7				18-35N
8				19-04N
9				17-36N
12				15-38N
13				16-24N
14				16-19N
15				14-21N
16				13-36N
19				13-26N
20				14-51N
21				14-29N
22				14-43N
23				15-30N
26	HOLIDAY			
27				16-42N
28				16-08N
29				14-08N
30				12-35N

86Dec Strike 82.00

May	Open	High	Low	Close
1				16-16N
2				15-16N
5				17-16N
6				16-56N
7				16-35N
8				17-04N
9				15-36N
12				13-45N
13				14-26N
14				14-24N
15				12-35N
16				11-52N
19				11-44N
20				12-62N
21				12-41N
22				12-55N
23				13-37N
26	HOLIDAY			
27				14-46N
28				14-09N
29				12-09N
30				10-53N

86Dec Strike 84.00

May	Open	High	Low	Close
1				14-16N
2				13-23N
5				15-19N
6				14-56N
7				14-39N
8				15-04N
9				13-36N
12				12-01N
13				12-43N
14				12-21N
15				10-56N
16				10-13N
19				10-00N
20				11-16N
21				10-60N
22				11-08N
23				11-51N
26	HOLIDAY			
27				12-55N
28				12-21N
29				10-21N
30				9-14N

86Dec Strike 86.00

May	Open	High	Low	Close
1				12-31N
2				11-36N
5				13-19N
6				13-01N
7				12-48N
8				13-04N
9				11-36N
12				10-22N
13				11-00N
14				11-00N
15				9-16N
16				8-42N
19				8-32N
20				9-44N
21				9-23N
22				9-33N
23				10-08N
26	HOLIDAY			
27				11-07N
28				10-38N
29				8-38N
30				7-48N

86Dec Strike 88.00

May	Open	High	Low	Close
1				10-49N
2				9-59N
5				11-38N
6				11-20N
7				11-03N
8				11-35N
9				10-26N
12				8-52N
13				9-28N
14				9-24N
15				7-53N
16	7-41	7-41	7-18	7-18
19				7-08N
20	7-10	8-14H	7-10L	8-14
21				7-60N
22				8-01N
23				8-35N
26	HOLIDAY			
27				9-31N
28				8-63N
29				7-08N
30				6-27N

86Dec Strike 90.00

May	Open	High	Low	Close
1				9-12N
2	8-30	8-30H	8-26	8-26
5				9-60N
6				9-44N
7				9-29N
8				9-57N
9				8-56N
12				7-26N
13				8-00N
14				7-60N
15				6-34N
16				6-03N
19				5-57N
20	5-41	6-53	5-41	6-53
21				6-39N
22				6-42N
23				7-10N
26	HOLIDAY			
27				7-62N
28				7-33N
29				5-58N
30	5-52	5-52	5-15L	5-15

86Dec Strike 92.00

May	Open	High	Low	Close
1				7-47N
2				7-00N
5				8-27N
6				8-15N
7				7-63N
8				8-25N
9				7-30N
12				6-13N
13				6-48N
14				6-44N
15	6-32	6-32H	5-22	5-22
16	5-26	5-26	4-61	4-61
19				4-53N
20	4-39	5-40	4-39	5-40
21				5-27N
22				5-25N
23				5-56N
26	HOLIDAY			
27				6-36N
28				6-12N
29				4-48N
30	4-40	4-40	4-14L	4-14

86Dec Strike 94.00

May	Open	High	Low	Close
1				6-27N
2				5-49N
5				7-01N
6	7-03	7-03H	6-55	6-55
7				6-41N
8				7-01N
9				6-14N
12	5-18	5-18	5-06	5-06
13	5-38	5-39	5-38	5-39
14	5-30	5-30	5-30	5-30
15	4-47	4-47	4-16	4-21
16	4-08	4-12	4-00	4-00
19				3-56N
20	3-43	4-39	3-43	4-39
21	4-50	4-50	4-26	4-26
22	4-34	4-34	4-24	4-24
23	4-27	4-48	3-54	4-48
26	HOLIDAY			
27	5-06	5-21	5-06	5-21
28				4-62N
29	4-32	4-33	3-48	3-48
30	3-38	4-00	3-23L	3-23

86Dec Strike 96.00

May	Open	High	Low	Close
1				5-16N
2				4-43N
5				5-51N
6				5-44N
7				5-28N
8				5-51N
9				5-05N
12	4-13	4-19	4-02	4-09
13	3-59	4-37	3-59	4-37
14	4-56	4-56H	4-24	4-32
15	4-12	4-12	3-31	3-31
16	3-20	3-22	3-02	3-13
19	3-17	3-17	3-02	3-02
20				3-45N
21	3-55	3-55	3-34	3-34
22				3-28N
23	3-30	3-50	3-30	3-50
26	HOLIDAY			
27	4-01	4-18	3-60	4-18
28	4-07	4-07	3-58	3-58
29	3-29	3-34	2-60	2-60
30	2-41	3-03	2-40L	2-40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 98.00				86Dec Strike 100.00				86Dec Strike 102.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				4-14**N**	3-20	3-22	3-18	3-18	2-60	2-60	2-33	2-37
2				3-49**N**				2-58**N**	2-25	2-25	2-15	2-15
5	4-09	4-46**H**	4-09	4-46				3-49**N**	2-38	2-62	2-38	2-62
6				4-41**N**	3-48	4-03**H**	3-46	3-46	3-00	3-17**H**	2-59	2-59
7	4-42	4-42	4-20	4-28	3-28	3-36	3-28	3-36	2-45	2-50	2-45	2-50
8				4-47**N**	3-51	3-60	3-50	3-58	3-00	3-02	3-00	3-02
9	4-10	4-20	4-07	4-07	3-29	3-32	3-18	3-18	2-42	2-52	2-36	2-36
12	3-30	3-30	3-15	3-15	2-50	2-51	2-36	2-36	2-08	2-16	2-00	2-00
13	3-42	3-46	3-42	3-46	2-33 2-35	2-63	2-32	2-62	1-52	2-21	1-52	2-21
14	3-54	4-35	3-45	3-45	3-05	3-05	2-50	2-62	2-25	2-25	2-20	2-20
15	3-25	3-25	2-40	2-45	2-50	2-50	2-05	2-08	2-20	2-20	1-42	1-42
16	2-40	2-40	2-32	2-32	2-00	2-11	1-60	1-60	1-37	1-44	1-30	1-30
19	2-46	2-46	2-29	2-29	2-08	2-08	1-57	1-57	1-37	1-37	1-29	1-29
20	2-18	2-58	2-16	2-58	1-45	2-17	1-43	2-17				1-50**N**
21	3-05	3-06	2-50	2-50	2-24	2-27	2-10	2-10	1-50	1-57	1-43	1-43
22	2-42	2-42	2-42	2-42	2-20	2-20	2-04	2-04	1-45	1-45	1-38	1-38
23	2-51	2-59	2-49	2-59	2-06	2-18	2-06	2-18				1-48**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27	3-10	3-25	3-10	3-25	2-32	2-40	2-23	2-40	1-58	2-00	1-50	2-00
28	3-19	3-19	3-04	3-04	2-35	2-35	2-23	2-23	1-60	2-00	1-49	1-50
29	2-48	2-50	2-17	2-17	2-07	2-07	1-47	1-47	1-30	1-30	1-22	1-22
30	2-11	2-24	2-00**L**	2-00	1-48	1-58	1-36**L**	1-36	1-21	1-30	1-09**L**	1-09

	86Dec Strike 104.00				86Dec Strike 106.00				86Dec Strike 108.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-05	2-05	1-60	1-60	1-40	1-40	1-30	1-30	1-12	1-12	1-09	1-09
2				1-43**N**				1-20**N**	1-02	1-02	0-62	0-62
5	2-00	2-22	2-00	2-22				1-51**N**	0-62	1-21	0-62	1-21
6	2-32	2-32**H**	2-18	2-18	2-00	2-00**H**	1-50	1-54	1-40	1-40**H**	1-26	1-26
7				2-10**N**	1-47	1-47	1-44	1-45				1-19**N**
8	2-24	2-26	2-24	2-26	1-58	1-58	1-55	1-55	1-30	1-30	1-28	1-28
9				2-00**N**	1-38	1-38	1-34	1-34				1-13**N**
12				1-34**N**	1-26	1-26	1-11	1-11	1-00	1-00	0-58	0-58
13	1-35	1-54	1-35	1-54	1-18	1-26	1-15	1-26	0-52	1-09	0-52	1-08
14	2-07	2-07	1-44	1-52				1-25**N**	1-10	1-10	0-62	1-04
15	1-40	1-40	1-16	1-16	0-63	1-04	0-60	0-60	1-06	1-06	0-45	0-45
16	1-10	1-17	1-08	1-08	0-60	0-60	0-55	0-55	0-43	0-43	0-40	0-40
19				1-05**N**				0-53**N**	0-43	0-43	0-37	0-37
20	1-03	1-22	1-03	1-22	0-50	1-01	0-50	1-01	0-35	0-50	0-35**L**	0-49
21	1-22	1-22	1-13	1-17	1-11	1-11	0-60	0-60	0-53	0-53	0-44	0-44
22	1-16	1-16	1-12	1-12	0-60	0-60	0-55	0-55				0-41**N**
23	1-08	1-18	1-08	1-18	0-52	0-60	0-52	0-60	0-40	0-44	0-40	0-44
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27	1-28	1-31	1-21	1-31				1-06**N**	0-50	0-51	0-45	0-51
28	1-32	1-32	1-19	1-23	1-07	1-08	1-00	1-00				0-45**N**
29	1-13	1-13	1-01	1-01				0-46**N**	0-35	0-35	0-35	0-35
30	1-00	1-05	0-54**L**	0-54	0-42	0-50	0-40**L**	0-40				0-28**N**

	86Dec Strike 110.00			
May	**Open**	**High**	**Low**	**Close**
1	0-58	0-58	0-51	0-51
2	0-47	0-47	0-47	0-47
5				1-00**N**
6	1-10	1-10**H**	1-04	1-04
7	0-60	0-62	0-60	0-62
8	1-04	1-06	1-04	1-06
9	1-00	1-00	0-59	0-59
12	0-47	0-48	0-45	0-45
13	0-44	0-56	0-44	0-55
14	0-55	0-55	0-54	0-54
15	0-34	0-40	0-34	0-35
16	0-36	0-36	0-30	0-30
19	0-32	0-32	0-28	0-28
20	0-28	0-37	0-28	0-37
21	0-38	0-38	0-32	0-32
22	0-31	0-31	0-30	0-30
23	0-30	0-32	0-30	0-32
26	**HOLIDAY**			
27	0-35	0-36	0-35	0-36
28	0-38	0-38	0-32	0-32
29	0-30	0-30	0-25	0-26
30	0-28	0-28	0-20**L**	0-20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

May	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1									
2						10H			
5									
6								1L	
7									
8									
9									
12								5	710
13								28	20
14								5	356
15							1L	28	173
16					10H		25H	1,036	157
19									2
20					3L	1L	1	6	
21								6	20
22								10	
23								1,122H	9
26	HOLIDAY								
27								30	23
28									1L
29								4	757H
30						3	10	21	14
TOTAL					13	14	37	2,302	2,242

May	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		405	818H	2	2	2	1L	1,230
2		20	7			31	10	78
5	1L		9	1L		4		15L
6		6L	5	3	17	160	5	197
7	15	101	1L		16		50	183
8		61	1	9	5	27	3	106
9	3	15	9		2		4	33
12	221	1,953H	6		203H	225	20	3,343H
13	3	542	298	5	23	404	53	1,376
14	1	26	117	127		96	1	729
15	269	208	205	26	2	7	11	930
16	350H	10	7	4	203	4	100H	1,906
19	13	15	179			801H	6	1,016
20	28	34	125	14	5	425	13	655
21	23	18	8	231	14	346	1	667
22	100	44	6	4	4		7	175
23	6	62		4	1L	50	11	1,265
26	HOLIDAY							
27	1	11	8	1,104H		17	7	1,201
28	2	23	16	957	28		57	1,084
29	196	215	202	668		1L	10	2,053
30	7	87	114	104	12		9	381
TOTAL	1,239	3,856	2,141	3,263	537	2,600	379	18,623

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

May	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1			2H	20H	527H	265H	193	203	412
2			2	20	527	255	193	203	387L
5			2	20	527	255	193	203	387
6			2	20	427L	255	193	204	387
7			2	20	427	255	193	204	387
8			2	20	427	255	193	204	387
9			2	20	427	255	193	204	387
12			2	20	427	255	193	204	973
13			2	20	427	255	193	199	963
14			2	20	427	255	193	204	805
15			2	20	427	255	192L	176L	957
16			2	20	437	255	217	1,127	905
19			2	20	437	255	217	1,127	906
20			2	20	440	254L	218	1,127	906
21			2	20	440	254	218	1,123	906
22			2	20	440	254	218	1,128H	906
23			2	20	440	254	218	813	906
26	HOLIDAY								
27			2	20	440	254	218	793	927
28			2	20	440	254	218	793	927
29			2	20	440	254	218	796	1,343
30			2	20	440	257	228H	807	1,350H

May	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	169L	809	1,862H	1,162L	394L	187	134L	6,339
2	169	789L	1,638	1,162	394	172L	134	6,045
5	170	789	1,633	1,162	394	172	134	6,041L
6	170	795	1,633	1,162	401	332	134	6,115
7	174	896	1,634	1,162	397	332	176	6,259
8	174	922	1,634	1,171	402	359	176	6,326
9	176	912	1,633	1,171	403	359	180	6,322
12	316	2,092	1,634	1,171	605	484	190	8,566
13	316	2,590	1,798	1,171	620	737	181	9,472
14	317	2,589	1,573	1,259	620	808	182	9,254
15	558	2,774	1,578	1,261	621H	815	189	9,825
16	599	2,774	1,482	1,261	498	815	289	10,681
19	599	2,779	1,514	1,261	498	828	295	10,738
20	585	2,762	1,589	1,261	502	964	300	10,930
21	584	2,779	1,592	1,264	504	1,260	301	11,247
22	684	2,785H	1,596	1,265	508	1,260	308	11,374
23	690	2,785	1,595	1,262	507	1,260	314	11,066
26	HOLIDAY							
27	691	2,781	1,434	2,358	507	1,267	314	12,006
28	691	2,782	1,445	3,309H	535	1,267	369	13,052H
29	841	2,725	1,352L	2,741	535	1,268H	378	12,913
30	842H	2,685	1,466	2,741	542	1,268	387H	13,035

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 96.00				87Mar Strike 100.00				87Mar Strike 104.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
2												
5												
6												
7												
8												
9												
12												
13												
14												
15												
16												
19												
20												
21									1-57	1-57**H**	1-53**L**	1-53
22												1-50**N**
23					2-48	2-52**H**	2-48**L**	2-52				1-53**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27	4-30	4-40**H**	4-30**L**	4-40				3-07**N**				2-01**N**
28				4-23**N**				2-56**N**				1-53**N**
29				3-32**N**				2-25**N**				1-33**N**
30				3-11**N**				2-04**N**				1-18**N**

87Mar Strike 106.00

May	**Open**	**High**	**Low**	**Close**
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19	1-22	1-22	1-20**L**	1-20
20				1-37**N**
21	1-32	1-34**H**	1-32	1-34
22	1-20	1-28	1-20	1-28
23				1-31**N**
26	**HOLIDAY**			
27				1-37**N**
28				1-28**N**
29				1-10**N**
30				1-00**N**

Call volume of sales Reported in contracts—Future 87Mar

May	**96.00**	**100.00**	**104.00**	**106.00**	**TOTAL**
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19				1**L**	1**L**
20					
21			5**H**	2**H**	7
22				1	1
23		2**H**			2
26	**HOLIDAY**				
27	80**H**				80**H**
28					
29					
30					
TOTAL	80	2	5	4	91

Call open contracts Reported in contracts—Future 87Mar

May	**96.00**	**100.00**	**104.00**	**106.00**	**TOTAL**
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19				1**L**	1**L**
20				1	1
21			5**H**	3	8
22			5	4**H**	9
23		1**H**	5	4	10
26	**HOLIDAY**				
27	80**H**	1	5	4	90**H**
28	80	1	5	4	90
29	80	1	5	4	90
30	80	1	5	4	90

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 58.00				86Sep Strike 72.00				86Sep Strike 74.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2								19-08N				17-08N
3								20-40N				18-40N
4								18-44N				16-44N
5								19-36N				17-36N
6								21-36B				19-36B
9								19-28N				17-28N
10								20-00N				18-00N
11								20-62N				18-62N
12								20-54N				18-54N
13								22-54B				20-54B
16								24-28N				22-28N
17								24-46N				22-46N
18	38-47	39-01	38-38L	38-38				24-38N				22-38N
19				37-16N				23-16N				21-16N
20				39-04N				25-04N				23-04N
23				39-58N				25-58N				23-58N
24				40-16N				26-16N				24-16N
25				40-10N				26-10N				24-10N
26				40-22N				26-22N				24-22N
27				41-08N				27-08N				25-08N
30	41-36	41-36H	41-36	41-36				27-36N				25-36N

	86Sep Strike 76.00				86Sep Strike 78.00				86Sep Strike 80.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				15-08N				13-14N				11-20N
3				16-40N				14-40N				12-44N
4				14-44N				12-54N				11-02N
5				15-36N				13-41N				11-51N
6				17-36B				15-41B	12-61	13-51	12-61L	13-51B
9				15-28N				13-28N				11-35N
10				16-00N				14-04N				12-12N
11				16-62N				15-00N				13-02N
12				16-54N				14-54N				12-60N
13				18-54B				16-54B				14-56N
16				20-28N				18-28N				16-28N
17				20-46N				18-46N				16-46N
18				20-38N				18-38N				16-38N
19				19-16N				17-16N				15-16N
20				21-04N	18-00	19-04	18-00L	19-04	16-00	17-04	16-00	17-04
23				21-58N				19-58N				17-58N
24				22-16N				20-16N	18-00	18-16	18-00	18-16
25				22-10N				20-10N				18-10N
26				22-22N				20-22N				18-22N
27				23-08N				21-08N	19-00	19-08H	19-00	19-08
30	23-36	23-36H	23-36L	23-36	21-36	21-36H	21-36	21-36				19-36N

	86Sep Strike 82.00				86Sep Strike 84.00				86Sep Strike 86.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				9-30N				7-50N	8-10	8-10	6-30	6-30
3				10-60N				9-12N	6-30	7-38	6-30	7-38
4				9-22N				7-48N	6-20	6-20	5-52L	6-20
5				10-00N				8-21N				6-52N
6				12-00B				10-21B	8-16	8-44	8-16	8-44
9				9-50N				8-06N	8-29	8-44	6-25	6-34
10				10-28N	8-11	8-46	8-11L	8-46				7-10N
11				11-18N				9-35N				7-58N
12				11-06N				9-26N				7-48N
13				12-60N	11-06	11-06H	11-06	11-06	9-25	9-25	9-20	9-20
16				14-30N				12-34N				10-45N
17				14-46N				12-50N				10-60N
18				14-38N				12-40N	11-05	11-05	10-44	10-44
19				13-19N				11-26N				9-37N
20				15-04N				13-08N	10-33	11-14	10-33	11-14
23				15-58N				13-57N	11-31	11-55	11-31	11-55
24	16-00	16-16	16-00L	16-16				14-16N	12-35	12-35H	12-20	12-20
25				16-10N				14-10N				12-16N
26				16-22N				14-22N				12-28N
27	17-00	17-08H	17-00	17-08				15-08N				13-08N
30				17-36N				15-36N				13-36N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 88.00

Jun	Open		High	Low	Close	
2					5-07N	
3	5-20		6-06	5-20	6-06	
4	5-00	5-04	5-04	5-00L	5-00	
5	5-05		5-42	5-05	5-30	
6	6-15		7-06	6-15	7-06	
9	7-00		7-05	5-10	5-18	
10	5-20		5-48	5-14	5-48	
11	5-18		6-28	5-18	6-28	
12					6-16N	
13	7-39		7-42	7-37	7-42	
16					8-60N	
17					9-12N	
18					8-63N	
19					7-58N	
20					9-27N	
23	9-40		10-07	9-40	10-07	
24	10-45		10-45H	10-28	10-28	
25					10-25N	
26	10-40		10-40	10-27	10-36	
27					11-18N	
30					11-42N	

86Sep Strike 90.00

Jun	Open		High	Low	Close	
2	4-43		4-43	3-60	3-60	
3	4-23	4-13	4-50	3-56	4-50	
4	5-14		5-14	3-18L	3-54	
5	3-54		4-26	3-54	4-17	
6	5-00		5-44	4-55	5-44	
9	5-40		5-40	3-50	4-04	
10	4-18		4-35	3-62	4-33	
11	4-28		5-06	3-60	5-06	
12	5-05		5-23	4-45	4-56	
13	6-10		6-10	5-62	6-10	
16	7-00		7-35	7-00	7-17	
17	7-42		7-42	7-15	7-32	
18	7-22		7-22	7-22	7-22	
19	6-50		6-50	6-20	6-20	
20					7-42N	
23	7-34		8-21	7-34	8-21	
24	8-48	8-45	8-61	8-15	8-40	
25	9-24		9-38	8-38	8-38	
26	8-54		8-54	8-48	8-48	
27	9-30		9-30	9-02	9-24	
30	9-55		9-55H	9-40	9-52	

86Sep Strike 92.00

Jun	Open		High	Low	Close	
2	4-04		4-04	2-62	3-00	
3	3-14	3-13	3-44	2-54	3-42	3-44
4	4-00		4-03	2-33L	2-54	
5	3-05	2-62	3-25	2-48	3-08	3-16
6	3-53	4-00	4-33	3-41	4-33	
9	4-28	4-29	4-33	2-50	2-62	
10	3-00	3-13	3-35	2-57	3-28	
11	3-20		3-58	2-60	3-58	3-56
12	4-10	4-00	4-15	3-32	3-47	3-46
13	4-10		4-60	4-10	4-50	
16	4-56	4-50	5-63	4-50	5-48	
17	6-14	6-15	6-22	5-39	5-60	
18	5-50		6-08	5-50	5-52	
19	5-29		5-29	4-60	4-60	
20	5-12		6-10	5-12	6-06	
23	5-53		6-48	5-49	6-43	
24	6-62	6-48	7-20	6-44	6-62	
25	7-25		7-50	6-60	6-60	
26	6-54		7-22	6-54	7-04	
27	7-40		7-45	7-40	7-45	
30	8-04		8-05H	7-55	8-01	

86Sep Strike 94.00

Jun	Open		High	Low	Close	
2	2-57	3-04	3-09	2-09	2-10	
3	2-24	2-21	2-45	2-00	2-43	2-45
4	3-04	2-60	3-04	1-50L	2-12	2-11
5	2-17	2-10	2-40	2-02	2-18	2-22
6	3-00	3-05	3-28	2-45	3-25	3-28
9	3-17	3-18	3-26	1-60	2-12	2-20
10	2-28	2-21	2-42	2-05	2-35	
11	2-35		2-62	2-10	2-62	2-57
12	3-02		3-12	2-40	2-46	
13	3-10		3-52	3-06	3-41	3-40
16	3-50		4-45	3-50	4-30	4-32
17	4-50	4-56	4-58	4-22	4-40	4-38
18	4-30		4-50	4-17	4-29	
19	3-57		3-63	3-42	3-42	3-44
20	3-32		4-42	3-28	4-42	
23	4-27		5-18	4-27	5-14	
24	5-27		5-47	5-00	5-19	5-20
25	5-45		6-12	5-27	5-31	5-27
26	5-16		5-44	5-04	5-34	
27	6-05		6-14	5-52	6-06	
30	6-19		6-31H	6-11	6-24	

86Sep Strike 96.00

Jun	Open		High	Low	Close	
2	2-03	2-06	2-20	1-32	1-35	
3	1-46	1-44	2-02	1-28	2-00	2-02
4	2-10	2-14	2-18	1-16L	1-35	
5	1-45	1-42	1-58	1-30	1-44	
6	2-15	2-09	2-40	1-62	2-30	2-40
9	2-22	2-27	2-37	1-24	1-37	1-40
10	1-39	1-43	1-60	1-31	1-59	1-57
11	1-59	1-62	2-12	1-35	2-09	2-12
12	2-22	2-18	2-22	1-59	2-00	2-04
13	2-20	2-22	2-54	2-20	2-47	2-45
16	2-46		3-38	2-46	3-18	3-24
17	3-40		3-48	3-10	3-28	
18	3-20		3-42	3-13	3-21	
19	3-00		3-06	2-41	2-44	
20	2-29	2-33	3-35	2-29	3-27	3-33
23	3-22		4-02	3-12	3-55	
24	4-12		4-20	3-47	4-00	4-01
25	4-24	4-32	4-46	4-06	4-06	
26	3-53	3-54	4-25	3-53	4-10	
27	4-38		4-55	4-23	4-40	
30	4-57	4-50	5-00H	4-44	4-57	4-54

86Sep Strike 98.00

Jun	Open		High	Low	Close	
2	1-29	1-32	1-41	1-03	1-08	1-06
3	1-15	1-14	1-29	1-00	1-26	1-29
4	1-35	1-40	1-42	0-58L	1-06	1-02
5	1-11	1-06	1-21	0-63	1-11	1-14
6	1-42	1-35	1-55	1-24	1-55	
9	1-58		1-58	0-62	1-10	
10	1-10	1-12	1-26	1-06	1-22	1-20
11	1-23	1-27	1-39	1-06	1-39	
12	1-43	1-37	1-45	1-20	1-29	1-25
13	1-35	1-38	2-04	1-35	1-63	2-01
16	1-63	1-57	2-40	1-57	2-23	2-26
17	2-44	2-47	2-50	2-17	2-36	2-34
18	2-30	2-29	2-45	2-17	2-24	2-30
19	2-12	2-09	2-13	1-55	1-56	1-59
20	1-50	1-44	2-35	1-44	2-28	2-32
23	2-25	2-29	2-62	2-17	2-50	
24	3-00	3-02	3-10	2-39	2-56	
25	3-11		3-30	2-56	2-56	2-59
26	2-48		3-13	2-42	3-03	
27	3-24	3-32	3-39	3-10	3-24	3-23
30	3-37		3-46H	3-25	3-38	3-33

86Sep Strike 100.00

Jun	Open		High	Low	Close	
2	0-63	1-01	1-12	0-48	0-49	
3	0-56	0-55	1-00	0-42	1-00	
4	1-05	1-09	1-12	0-40L	0-49	0-48
5	0-51	0-55	0-61	0-48	0-53	0-55
6	1-00	1-09	1-30	0-62	1-24	1-30
9	1-29	1-15	1-29	0-42	0-52	0-53
10	0-50	0-53	1-00	0-46	0-63	0-62
11	0-62	0-63	1-08	0-48	1-08	1-06
12	1-12	1-08	1-12	0-60	0-62	
13	1-09		1-32	1-08	1-25	1-23
16	1-25		1-56	1-23	1-42	1-46
17	1-58	1-62	2-00	1-38	1-52	1-48
18	1-49		1-56	1-36	1-42	1-43
19	1-27		1-29	1-16	1-18	1-19
20	1-15	1-14	1-48	1-10	1-40	1-48
23	1-40	1-38	2-02	1-34	1-57	1-61
24	2-11	2-07	2-15	1-51	1-63	1-60
25	2-24	2-18	2-31	2-06	2-08	2-06
26	1-60	2-00	2-18	1-58	2-09	2-10
27	2-30	2-32	2-35	2-15	2-26	2-25
30	2-37	2-32	2-42H	2-28	2-37	2-33

86Sep Strike 102.00

Jun	Open		High	Low	Close	
2	0-47		0-51	0-32	0-32	0-35
3	0-34	0-38	0-44	0-30	0-43	0-44
4	0-48		0-52	0-29L	0-35	
5	0-37	0-35	0-42	0-34	0-37	
6	0-49	0-56	0-60	0-44	0-60	0-59
9	0-56	0-59	0-59	0-30	0-36	
10	0-36		0-43	0-32	0-42	0-43
11	0-44		0-51	0-33	0-49	0-51
12	0-55		0-55	0-43	0-46	[illegible]
13	0-46	0-49	1-03	0-46	0-61	0-62
16	0-60	1-00	1-18	0-60	1-10	1-14
17	1-25	1-20	1-25	1-06	1-16	1-14
18	1-15	1-14	1-17	1-05	1-11	1-10
19	1-02	0-60	1-02	0-55	0-56	
20	0-52	0-50	1-14	0-50	1-12	1-14
23	1-04	1-07	1-27	1-01	1-19	
24	1-24	1-32	1-35	1-14	1-24	1-21
25	1-40	1-35	1-45	1-26	1-32	1-30
26	1-25	1-21	1-37	1-18	1-30	
27	1-40	1-47	1-50	1-34	1-42	1-40
30	1-48	1-52	1-54H	1-41	1-47	1-45

86Sep Strike 104.00

Jun	Open		High	Low	Close	
2	0-35	0-31	0-35	0-22	0-22	0-23
3	0-26	0-24	0-33	0-21	0-31	0-30
4	0-36	0-34	0-39	0-21	0-24	
5	0-27	0-26	0-29	0-24	0-26	0-27
6	0-34	0-36	0-43	0-31	0-43	
9	0-40	0-45	0-45	0-20L	0-25	
10	0-26	0-25	0-30	0-21	0-28	
11	0-30		0-35	0-23	0-33	0-35
12	0-36		0-36	0-30	0-30	
13	0-34		0-47	0-34	0-42	0-40
16	0-44		0-57	0-42	0-52	0-53
17	0-56	0-60	0-60	0-48	0-54	
18	0-54	0-55	0-55	0-44	0-50	0-49
19	0-41		0-42	0-36	0-37	
20	0-34	0-35	0-49	0-34	0-48	
23	0-48		0-57	0-45	0-55	
24	0-58	0-63	1-00	0-51	0-57	
25	1-00	1-05	1-10	0-62	0-63	1-00
26	0-56	0-60	1-04	0-54	0-62	0-61
27	1-10	1-04	1-10	1-00	1-07	1-06
30	1-10	1-11	1-15H	1-06	1-11	1-09

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 106.00						**86Sep Strike 108.00**						**86Sep Strike 110.00**					
Jun	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
2	0-22		0-23	0-14	0-16	0-15	0-15		0-15	0-10**L**	0-10		0-07	0-08	0-09	0-05**L**	0-05	
3	0-18		0-22	0-13	0-21	0-22	0-11		0-12	0-10	0-12		0-08		0-10	0-06	0-10	0-09
4	0-24	0-28	0-28	0-12**L**	0-17	0-16	0-15		0-16	0-10	0-11		0-11		0-11	0-06	0-07	
5	0-18		0-20	0-13	0-18		0-11		0-14	0-11	0-11	0-13	0-08		0-10	0-07	0-07	0-08
6	0-28		0-29	0-21	0-27	0-29	0-15	0-17	0-20	0-15	0-20		0-11		0-13	0-09	0-13	0-12
9	0-27	0-30	0-30	0-14	0-16	0-17	0-19	0-22	0-22	0-10	0-10		0-14	0-13	0-14	0-06	0-07	
10	0-17		0-22	0-15	0-20		0-11		0-14	0-10	0-13		0-08		0-09	0-06	0-08	
11	0-21		0-24	0-16	0-23	0-24	0-12		0-17	0-11	0-14		0-08	0-09	0-10	0-07	0-09	0-10
12	0-25		0-25	0-20	0-21		0-15		0-16	0-14	0-14		0-11		0-11	0-08	0-08	0-09
13	0-22	0-24	0-31	0-22	0-27		0-16		0-20	0-16	0-18	0-19	0-11		0-12	0-10	0-11	
16	0-27	0-29	0-39	0-27	0-34		0-19	0-20	0-24	0-19	0-22		0-12		0-16	0-12	0-13	0-14
17	0-37		0-41	0-32	0-35		0-24		0-26	0-22	0-22	0-23	0-16		0-16	0-12	0-14	
18	0-36	0-37	0-39	0-30	0-33	0-32	0-23		0-24	0-20	0-22	0-21	0-15		0-15	0-12	0-14	0-13
19	0-31	0-27	0-31	0-22	0-24		0-21	0-18	0-21	0-14	0-15		0-14		0-14	0-09	0-09	
20	0-24		0-31	0-24	0-30		0-15	0-13	0-20	0-13	0-19		0-09		0-13	0-09	0-13	
23	0-29		0-37	0-28	0-36	0-34	0-18		0-23	0-18	0-22		0-13		0-15	0-11	0-14	
24	0-40	0-38	0-41	0-31	0-35	0-36	0-23		0-26	0-20	0-22		0-16		0-16	0-12	0-13	0-14
25	0-40	0-43	0-48	0-38	0-41	0-40	0-26		0-31	0-25	0-26		0-15	0-16	0-19	0-15	0-16	
26	0-36	0-37	0-45	0-35	0-40		0-25		0-29	0-23	0-25		0-14	0-16	0-18	0-14	0-15	0-16
27	0-45	0-49	0-50	0-42	0-47	0-45	0-28	0-32	0-32	0-26	0-29		0-20		0-21**H**	0-16	0-19	0-17
30	0-48	0-50	0-52**H**	0-45	0-48		0-33	0-31	0-33**H**	0-28	0-31		0-19	0-21	0-21	0-18	0-19	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Sep

Jun	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2									2		26
3									3	4	415
4									8H	22	1,355H
5									4	208	388
6						8L			2	6	443
9									5	2,352H	859
10								2L	2	100	385
11										51	584
12											33
13								200H	2	12	525
16											52
17											158
18	23L								1L		75
19											91
20					300L	300					
23									7	300	6
24						150	150L		2	1L	179
25											24
26										101	1L
27						600H	600H				29
30	50H			500H	500H						3
TOTAL	73			500	800	1,058	750	202	38	3,157	5,631

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	2,438	3,251	6,899	6,461	8,153	4,452	2,942	1,361	217L	1,442H	37,644
3	7,335H	5,897	5,069	5,391	4,862	2,518	2,296	1,167	521	1,139	36,617
4	2,488	6,543H	4,080	4,515	1,934L	2,129	2,439	1,284	334	1,034	28,165
5	6,256	3,167	2,404	1,812	3,099	2,441	1,702	523	422	449	22,875
6	5,487	2,500	4,844	2,966	3,713	3,557	1,313	482	593	542	26,456
9	4,621	4,275	4,442	5,540	10,446	2,304	1,308	751	259	248	37,410
10	2,061	6,019	3,870	3,783	5,051	878L	1,417	524	452	204	24,748
11	1,313	5,376	4,320	2,999	3,777	1,234	1,307	428L	634	604	22,627
12	1,414	2,906	6,778	2,900	2,024	1,341	1,461	1,105	427	212	20,601
13	446	3,401	6,963H	8,332	6,487	1,971	1,950	807	396	400	31,892
16	1,666	1,889	5,578	6,360	8,422	3,054	3,507	1,287	858	772	33,445
17	1,262	1,654	3,121	6,479	4,126	2,219	2,127	1,029	824	520	23,519
18	333	2,556	1,888	8,753H	4,384	1,303	1,129	450	661	266	21,822
19	679	478	2,924	3,464	2,949	2,606	744L	842	1,037	1,269	17,083L
20	313	409	3,573	8,264	5,710	3,451	1,465	1,642	483	411	26,321
23	519	377L	1,749	6,422	4,463	2,306	1,640	2,866	2,967H	149L	23,771
24	421	627	2,008	7,838	8,888	5,925	3,378	1,658	957	1,294	33,476
25	192	777	2,441	3,055	16,714H	6,283	6,692H	3,235H	607	690	40,710H
26	108	804	1,038	4,301	6,920	7,729H	3,296	1,580	698	822	27,398
27	197	645	762	2,771	4,296	3,907	2,715	1,923	538	584	19,567
30	10L	3,712	486L	1,455L	5,949	5,925	4,333	2,166	740	847	26,676
TOTAL	39,559	57,263	75,237	103,861	122,367	67,533	49,161	27,110	14,625	13,898	582,823

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call open contracts Reported in contracts—Future 86Sep

Jun	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2						51	25H	820L	69L	384L	2,447L
3						51	25	820	72	387	2,497
4						51	25	820	78	389	2,771
5						51	25	820	82H	496	2,828
6						51	25	820	81	491	2,784
9						51	25	820	79	2,644	3,287
10						51	25	822	80	2,644	3,421
11						51	25	822	80	2,644	3,626H
12						51	25	822	80	2,644	3,625
13						51	25	1,022H	78	2,649	3,122
16						43L	25	1,022	78	2,652H	3,103
17						43	25	1,022	78	2,652	3,061
18						43	25	1,022	78	2,652	3,120
19						43	25	1,022	78	2,647	3,048
20						43	25	1,022	78	2,647	3,048
23						43	25	1,022	81	2,647	3,052
24						193H	25	1,022	81	2,646	2,982
25						43	25	1,022	79	2,646	2,993
26						43	25	1,022	79	2,645	2,993
27						43	25	1,022	69	2,645	2,985
30						43	25	944	69	2,645	2,985

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	5,230L	8,746L	13,609	12,244	17,902L	19,985	15,094	11,386	6,712	16,385L	131,089L
3	6,990	10,542	13,592	11,900L	18,570	19,155L	15,035L	11,328L	6,700L	16,575	134,239
4	8,098	11,339	13,864	13,022	19,054	19,405	15,326	11,530	6,887	16,984	139,643
5	9,306	12,253	13,899	13,598	18,212	20,611	15,693	11,831	6,964	17,048	143,717
6	11,641	10,936	12,725	14,467	19,405	19,973	15,920	12,024	7,294	17,145	145,782
9	13,242	11,865	13,167	13,746	18,681	20,959	16,041	12,095	7,381	17,249	151,332
10	13,638	12,673	13,368	13,826	19,368	20,454	16,608	12,230	7,435	17,266	153,909
11	13,499	12,066	14,316	14,468	18,946	20,458	17,230	11,818	7,863	17,796	155,710
12	13,992H	12,092	14,002	14,595	18,747	20,419	17,620	12,501	7,365	17,841	156,421
13	13,704	12,565	16,466	16,262	21,112	20,821	17,749	12,852	7,446	17,786	163,710
16	12,527	12,351	16,592H	16,074	21,285	20,019	18,427	13,283	7,760	17,945	163,186
17	12,167	11,577	16,199	15,719	21,892	20,302	18,818	13,787	7,921	18,058	163,321
18	11,958	13,455	15,726	17,452	22,141	20,613	18,247	13,859	8,048	18,065	166,504
19	12,197	13,253	16,022	17,780	21,680	20,273	18,189	13,780	8,015	18,186	166,238
20	12,130	13,246	15,493	18,108	22,905	20,314	18,545	14,181H	8,189	18,286H	168,260
23	12,027	13,357	14,893	19,225H	22,568	20,120	18,598	13,461	10,421	18,135	169,675
24	11,796	13,428	14,514	17,970	24,353	21,868	18,424	13,159	10,477	18,152	171,090
25	11,733	13,700H	13,307	17,299	26,397H	21,836	20,490	12,671	10,532	17,951	172,724
26	11,624	13,138	12,746	17,550	26,184	24,671	20,951	12,572	10,814	17,971	175,028
27	11,711	12,651	12,810	16,992	26,327	24,880	21,435	12,627	10,909	18,116	175,247H
30	11,710	10,313	12,482L	16,862	26,220	24,949H	21,927H	12,378	11,015H	18,087	172,654

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				10-53**N**				9-14**N**				7-47**N**
3				12-11**N**				10-31**N**				8-59**N**
4				10-33**N**				8-62**N**				7-35**N**
5				11-21**N**				9-47**N**				8-16**N**
6				13-21**N**				11-44**N**				10-05**N**
9				11-13**N**				9-38**N**				8-07**N**
10				11-44**N**				10-04**N**				8-34**N**
11				12-32**N**				10-53**N**				9-17**N**
12				12-24**N**				10-45**N**				9-09**N**
13				14-13**N**				12-28**N**				10-49**N**
16				15-53**N**				13-59**N**				12-12**N**
17				16-01**N**				14-10**N**				12-23**N**
18				15-56**N**				14-00**N**				12-13**N**
19				14-39**N**				12-49**N**				11-02**N**
20				16-16**N**				14-20**N**				12-32**N**
23				17-10**N**				15-11**N**				13-20**N**
24				17-30**N**				15-32**N**				13-39**N**
25				17-22**N**				15-23**N**				13-29**N**
26				17-36**N**				15-36**N**				13-41**N**
27				18-22**N**				16-22**N**				14-22**N**
30				18-46**N**				16-46**N**				14-51**N**

	86Dec Strike 86.00				86Dec Strike 88.00				86Dec Strike 90.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				6-25**N**				5-15**N**	5-04	5-04	4-16	4-16
3				7-29**N**				6-11**N**	4-41	5-02	4-11	5-02
4				6-18**N**				5-10**N**	4-14	4-25	4-02**L**	4-07
5				6-58**N**				5-42**N**	4-53	4-53	4-40	4-40
6				8-38**N**				7-16**N**	5-14	6-00	5-12	6-00
9				6-48**N**				5-35**N**				4-34**N**
10				7-11**N**	5-46	5-63	5-38**L**	5-63	4-27	4-60	4-27	4-60
11				7-59**N**				6-40**N**	4-25	5-27	4-25	5-27
12				7-47**N**				6-31**N**	5-24	5-24	5-20	5-20
13				9-12**N**				7-49**N**	6-25	6-30	6-25	6-30
16				10-33**N**				8-60**N**				7-35**N**
17				10-43**N**				9-06**N**	7-35	7-44	7-35	7-44
18				10-33**N**				8-61**N**				7-35**N**
19				9-26**N**				7-58**N**	6-58	6-58	6-40	6-40
20				10-52**N**				9-15**N**				7-49**N**
23				11-34**N**	9-15	9-57**H**	9-15	9-57				8-22**N**
24	11-51	11-51**H**	11-51**L**	11-51				10-06**N**	8-48	8-48**H**	8-38	8-38
25				11-45**N**				10-00**N**				8-30**N**
26				11-55**N**				10-10**N**				8-35**N**
27				12-40**N**				10-55**N**				9-20**N**
30				12-57**N**				11-11**N**				9-34**N**

	86Dec Strike 92.00				86Dec Strike 94.00					86Dec Strike 96.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
2	4-04	4-04	3-24	3-24	3-33	3-33	2-49	2-54	2-49	2-47	2-48	2-05	2-05
3	3-23	4-03	3-23	4-03	2-52	3-14	2-47	3-14		2-23	2-31	2-02	2-31
4	3-26	3-30	3-18**L**	3-20	3-21	3-26	2-39**L**	2-40		2-38	2-38	2-01**L**	2-01
5				3-46**N**	2-50	3-10	2-50	2-59		2-19	2-34	2-19	2-20
6	4-19	4-59	4-17	4-59	3-28	4-08	3-24	4-08		2-48	3-14	2-40	3-14
9	4-60	4-60	3-33	3-41	3-57	3-57	2-42	2-50		3-04	3-07	2-10	2-12
10	3-22	3-60	3-22	3-60	2-40	3-08	2-40	3-08		2-12	2-30	2-04	2-30
11	3-62	4-30	3-35	4-26	3-08	3-37	2-60	3-37		2-30	2-52	2-19	2-52
12	4-44	4-44	4-19	4-19	3-37	3-44	3-29	3-29		3-00	3-00	2-48	2-48
13	4-43	5-22	4-43	5-22	4-10	4-24	4-10	4-18		3-07	3-32	3-05	3-27
16	5-48	6-15	5-48	6-15	5-00	5-04	5-00	5-04		3-32	4-15	3-32	4-04
17	6-30	6-30	6-04	6-24	5-25	5-25	4-57	5-11		4-19	4-19	4-01	4-10
18	6-18	6-25	6-17	6-17	5-08	5-08	5-00	5-05		4-17	4-17	3-56	4-02
19	5-45	5-45	5-31	5-31	4-47	4-47	4-25	4-25		3-36	3-36	3-30	3-30
20				6-28**N**	4-08	5-19	4-08	5-19		3-42	4-18	3-42	4-18
23	6-16	6-61	6-16	6-61	5-10	5-45	5-10	5-45		4-16	4-43	4-05	4-41
24	7-20	7-30	7-09	7-10	5-56	6-03	5-56	5-58		4-53	5-01	4-36	4-47
25				7-04**N**	6-25	6-25	5-54	5-54		5-12	5-21	4-45	4-45
26	7-08	7-08	7-08	7-08				5-58**N**					4-49**N**
27				7-50**N**	6-34	6-34	6-17	6-25		5-23	5-23	5-00	5-12
30	8-00	8-04**H**	8-00	8-04	6-36	6-54**H**	6-36	6-43		5-30	5-38**H**	5-25	5-30

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Jun	Open	High	Low	Close
2	2-23	2-23	1-36	1-36
3	1-46	1-60	1-36	1-60
4	2-12	2-12	1-34**L**	1-34
5	1-50	1-62	1-48	1-51
6	2-06	2-33	2-03	2-33
9	2-25	2-25	1-35	1-44
10	1-38	1-59	1-38	1-59
11	1-60	2-14	1-50	2-14
12	2-16	2-26	2-09	2-09
13	2-47	2-49	2-45	2-48
16	2-46	3-22	2-46	3-16
17	3-21	3-21	3-05	3-18
18	3-16	3-30	3-14	3-14
19	2-47	2-53	2-42	2-42
20	2-48	3-24	2-48	3-24
23	3-20	3-43	3-14	3-43
24	3-55	3-60	3-44	3-50
25	4-17	4-17	3-48	3-48
26				3-49**N**
27	4-15	4-15	4-05	4-12
30	4-22	4-30**H**	4-21	4-26

86Dec Strike 100.00

Jun	Open	High	Low	Close	
2	1-50	1-50	1-12	1-12	
3	1-25	1-30	1-14	1-30	
4	1-38	1-40	1-10**L**	1-14	
5	1-25	1-34	1-23	1-24	
6	1-41	1-63	1-32	1-63	
9	1-63	1-63	1-10	1-17	
10	1-20	1-36	1-15	1-36	
11	1-35	1-50	1-24	1-47	
12	1-57	1-57	1-39	1-43	
13	2-05	2-11	2-03	2-07	
16	2-15	2-45	2-15	2-36	
17	2-45	2-45	2-28	2-37	
18	2-39	2-39	2-24	2-32	
19	2-21	2-21	2-01	2-01	
20	1-62	2-45	1-62	2-39	2-42
23	2-36	2-63	2-30	2-59	
24	3-01	3-04	2-51	2-61	
25	3-16	3-18	2-58	2-58	
26	2-50	3-07	2-50	2-60	
27	3-21	3-21	3-10	3-19	
30	3-30	3-41**H**	3-26	3-39	

86Dec Strike 102.00

Jun	Open		High	Low	Close
2	1-07		1-07	0-56**L**	0-56
3	0-61		1-06	0-59	1-06
4	1-03		1-03	0-57	0-58
5	1-11		1-11	1-02	1-02
6	1-13		1-33	1-13	1-33
9	0-58		0-60	0-56	0-60
10	1-05		1-10	1-00	1-10
11	1-11		1-22	1-05	1-22
12	1-26		1-26	1-20	1-20
13	1-29		1-41	1-29	1-41
16	1-60		2-03	1-52	2-00
17	1-60		1-61	1-60	1-61
18	1-62		2-02	1-59	1-59
19	1-50		1-50	1-35	1-35
20	1-38		2-03	1-38	2-03
23	1-58	1-60	2-18	1-58	2-18
24	2-22		2-23	2-11	2-16
25	2-36		2-39	2-18	2-19
26	2-29		2-29	2-19	2-20
27	2-31		2-38	2-29	2-38
30	2-47		2-52**H**	2-42	2-46

86Dec Strike 104.00

Jun	Open	High	Low	Close
2	1-00	1-00	0-42**L**	0-42
3	0-52	0-54	0-44	0-54
4	0-52	0-52	0-46	0-46
5	0-52	0-52	0-52	0-52
6	1-11	1-11	1-09	1-09
9	1-09	1-09	0-46	0-46
10	0-51	0-56	0-49	0-56
11	0-58	1-02	0-52	1-02
12	1-06	1-06	0-63	0-63
13	1-15	1-18	1-15	1-18
16	1-16	1-35	1-16	1-30
17	1-40	1-40	1-32	1-34
18	1-36	1-36	1-29	1-29
19	1-22	1-22	1-10	1-10
20	1-11	1-40	1-11	1-38
23	1-30	1-45	1-30	1-45
24	1-52	1-52	1-40	1-47
25	1-56	1-60	1-45	1-45
26	1-40	1-56	1-40	1-48
27	2-00	2-00	1-60	2-00
30	2-05	2-11**H**	2-04	2-09

86Dec Strike 106.00

Jun	Open	High	Low	Close
2				0-31**N**
3	0-38	0-41	0-38	0-41
4	0-34	0-40	0-33**L**	0-33
5	0-42	0-42	0-39	0-39
6				0-54**N**
9				0-34**N**
10				0-42**N**
11	0-40	0-49	0-40	0-49
12	0-50	0-53	0-46	0-46
13	1-00	1-00	0-57	0-58
16	1-01	1-14	1-01	1-08
17	1-12	1-14	1-07	1-09
18	1-09	1-09	1-07	1-07
19	0-60	0-62	0-54	0-54
20	1-02	1-11	1-02	1-11
23				1-17**N**
24	1-23	1-24	1-17	1-18
25	1-26	1-30	1-17	1-17
26				1-18**N**
27	1-33	1-36	1-29	1-33
30	1-39	1-40**H**	1-35	1-37

86Dec Strike 108.00

Jun	Open	High	Low	Close
2	0-36	0-36	0-23**L**	0-23
3	0-25	0-31	0-24	0-31
4	0-26	0-26	0-25	0-25
5	0-32	0-32	0-28	0-28
6	0-35	0-41	0-35	0-41
9	0-40	0-40	0-24	0-24
10				0-30**N**
11	0-28	0-36	0-28	0-36
12	0-37	0-37	0-33	0-33
13				0-45**N**
16	0-46	0-56	0-46	0-54
17	0-60	0-60	0-57	0-57
18	0-54	0-54	0-53	0-53
19	0-43	0-43	0-39	0-39
20	0-39	0-56	0-39	0-56
23				0-62**N**
24	0-61	0-62	0-61	0-61
25	1-08	1-08	0-62	0-62
26	0-61	1-00	0-61	0-62
27	1-08	1-10	1-07	1-08
30	1-12	1-14**H**	1-11	1-11

86Dec Strike 110.00

Jun	Open		High	Low	Close
2	0-30		0-30	0-18	0-18
3	0-20		0-22	0-20	0-22
4	0-22		0-22	0-18	0-18
5	0-24		0-25	0-24	0-24
6	0-25		0-31	0-25	0-31
9	0-30		0-30	0-19	0-19
10	0-17		0-22	0-17**L**	0-22
11	0-24		0-27	0-21	0-27
12	0-27	0-25	0-27	0-25	0-25
13	0-37		0-37	0-32	0-32
16	0-44		0-44	0-40	0-40
17	0-45		0-45	0-42	0-42
18	0-38		0-41	0-38	0-38
19	0-35		0-35	0-29	0-29
20	0-29		0-40	0-29	0-40
23	0-37		0-46	0-37	0-46
24	0-46		0-46	0-46	0-46
25	0-52		0-52	0-47	0-47
26	0-47		0-47	0-47	0-47
27					0-53**N**
30	0-58		0-59**H**	0-54	0-56

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jun	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2						1L	756	7	62	25	63	2L	29		22	17	984
3						3	62	595	25	13	64	371	21	1L	2	1L	1,158
4						482H	186	656H	425	15	128	8	8	1	25	134	2,068
5						1		81	12	84	665	13	30	26	10	54	976
6						455	8	214	238	72	942H	15	3L		1L	31	1,979
9							860H	32	332	13	22	3	13		3	229	1,507
10					2H	41	102	8	33	6L	293	403	10			9	907
11						1	7	9	7	65	1L	2	475	3	2	11	583
12						50	4	8	8	105	48	5	119	4	100	3	454
13						1	124	13	504	7	45	121	13	1		2	831
16							54	1L	20	64	110	41	3,216H	342	102	146	4,096H
17						5	7	14	6	375	415	22	106	159	55	358H	1,522
18							15	5	553	14	845	26	16	21	1	8	1,504
19						21	11	23	1L	60	34	21	45	18	30	46	310L
20								437	334	1,265H	467	19	6	4	1	12	2,545
23					1L		24	29	228	404	178	29	10		10	4	917
24						40	8	26	650H	341	776	71	125	81	3	10	2,131
25				4H				3	18	15	420	406	45	288	228	256	1,683
26							7		2		156	52	55		211	5	488
27								8	22	27	142	10	29	440H	861H		1,539
30							1L	16	125	133	84	800H	51	32	120	172	1,534
TOTAL				4	3	1,101	2,236	2,185	3,605	3,103	5,898	2,440	4,425	1,421	1,787	1,508	29,716

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Jun	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
2			2**H**	20**H**	440**L**	257	803	808**L**	1,344**L**
3			2	20	440	257	842	1,032	1,346
4			2	20	440	518**H**	994**H**	1,183	1,657
5			2	20	440	518	994	1,187	1,657
6			2	20	440	243	994	1,233	1,755
9			2	20	440	243	507	1,246	1,960
10			2	20	441**H**	243	508	1,245	1,959
11			2	20	441	242**L**	509	1,247	1,959
12			2	20	441	292	506**L**	1,249	1,960
13			2	20	441	291	569	1,250	2,405
16			2	20	441	291	566	1,248	2,422
17			2	20	440	295	560	1,247	2,422
18			2	20	440	295	570	1,247	2,441
19			2	20	440	294	573	1,245	2,441
20			2	20	440	294	573	1,277	2,631
23			2	20	440	294	588	1,286**H**	2,636**H**
24			2	20	440	294	584	1,285	2,549
25			2	20	440	294	584	1,285	2,365
26			2	20	440	294	577	1,283	2,365
27			2	20	440	294	577	1,283	2,365
30			2	20	440	294	576	1,275	2,438

Jun	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	844	2,699	1,467**L**	2,741	542	1,278**L**	399**L**	13,644**L**
3	845	2,695**L**	1,771	2,744	543	1,278	400	14,215
4	842**L**	2,787	1,775	2,751	544	1,303	533	15,349
5	879	3,304	1,785	2,781	545	1,313	587	16,012
6	893	4,235	1,788	2,781	545	1,312	578	16,819
9	891	4,235	1,785	2,788	520**L**	1,315	785	16,737
10	895	4,236	1,885	2,794	520	1,315	789	16,852
11	951	4,236	1,886	2,635**L**	523	1,315	791	16,757
12	1,053	4,236	1,891	2,703	527	1,338	782	17,000
13	1,053	4,236	1,972	2,712	528	1,338	781	17,598
16	1,108	4,277	1,987	5,398	839	1,438	791	20,828
17	1,397	4,622	2,009	5,452	958	1,493	466	21,383
18	1,388	5,432	1,938	5,464	954	1,494	469	22,154
19	1,436	5,399	1,943	5,488	970	1,495	465	22,211
20	2,659	5,739	1,962	5,488	970	1,494	470	24,019
23	2,932	5,836	1,972	5,484	970	1,484	468	24,412
24	3,134**H**	6,317**H**	2,020	5,566	1,049	1,486	468	25,214
25	3,131	6,170	2,153	5,558	1,164	1,512	649	25,327
26	3,131	6,173	2,203	5,570	1,164	1,662	648	25,532
27	3,131	6,173	2,205	5,585	1,204	2,025	648	25,952
30	3,132	6,187	2,991**H**	5,616**H**	1,213**H**	2,132**H**	805**H**	27,121**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 92.00				87Mar Strike 94.00				87Mar Strike 96.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2									3-16	3-16	2-36L	2-36
3												3-10N
4												2-36N
5	4-20	4-20H	4-19L	4-19	3-36	3-36	3-35	3-35	2-50	2-59	2-50	2-59
6				5-28N				4-36N				3-50N
9				4-10N				3-23N				2-53N
10				4-29N	3-28	3-44	3-28L	3-44				3-03N
11				4-57N				4-06N				3-25N
12				4-52N				4-00N				3-20N
13				5-47N				4-52N				4-01N
16				6-41N				5-41N				4-47N
17				6-42N				5-42N				4-46N
18				6-37N				5-37N	4-53	4-53	4-42	4-42
19				5-57N				4-60N				4-05N
20				6-58N				5-56N				4-58N
23				7-26N				6-17N				5-17N
24				7-32N				6-23N				5-23N
25				7-27N				6-17N				5-17N
26				7-36N				6-25N	5-32	5-32	5-25	5-25
27				8-09N				6-59N	6-00	6-00H	5-55	5-55
30				8-20N	7-00	7-05H	7-00	7-04				5-63N

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2					2-10	2-10	1-43L	1-43				
3					1-55	2-04	1-55	2-04				
4								1-45N				
5								1-59N				
6					2-16	2-38	2-16	2-38				
9								1-53N				
10					2-00	2-00	2-00	2-00	1-30	1-40	1-30L	1-40
11								2-20N				1-53N
12					2-15 2-13	2-15	2-13	2-14				1-47N
13								2-45N	2-18	2-18	2-17	2-17
16								3-15N				2-39N
17								3-14N				2-39N
18					3-13	3-13	3-10	3-10	2-39	2-39	2-35	2-35
19	3-28	3-28H	3-24L	3-24				2-44N	2-13	2-13	2-11	2-11
20				4-06N	2-43	3-25	2-43	3-25	2-38	2-48	2-38	2-48
23				4-26N	3-20	3-40	3-20	3-40				2-63N
24				4-31N				3-44N				3-03N
25				4-26N	3-62	3-62	3-38	3-38				2-61N
26				4-32N				3-44N				3-02N
27				4-57N				4-05N	3-20	3-22H	3-20	3-22
30				4-62N	4-13	4-13H	4-10	4-10				3-26N

	87Mar Strike 104.00				87Mar Strike 106.00				87Mar Strike 108.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				1-02N				0-53N				
3				1-10N				0-63N				
4				1-05N				0-56N				
5				1-13N				0-62N				
6				1-46N				1-26N				
9	1-42	1-42	1-09L	1-09				0-58N				
10				1-15N				1-00N				
11				1-33N				1-13N				
12				1-27N				1-08N				
13				1-50N	1-31	1-31	1-30L	1-30				
16				2-10N	1-32	1-46	1-32	1-46				
17				2-09N				1-44N				
18				2-05N	1-50	1-50	1-41	1-41				
19	1-50	1-50	1-46	1-46				1-24N				
20	2-09	2-16	2-09	2-16				1-51N				
23				2-27N				1-61N				
24				2-29N				1-63N				
25	2-40	2-46	2-25	2-25				1-59N	1-42	1-42H	1-34L	1-34
26	2-28	2-32	2-28	2-28	2-00	2-00	1-63	1-63				1-36N
27	2-44	2-46	2-35	2-46				2-12N				1-50N
30	2-54	2-54H	2-52	2-52	2-18	2-20H	2-15	2-17				1-51N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 87Mar

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2			6		1L					7
3					1					1L
4										
5	1H	1L	2L							4
6					4					4
9		1					8			9
10		1			3	2				6
11										
12					6					6
13						10H		5		15
16										
17								6		6
18			2		1	1L		1L		5
19						10	10			20
20				1H	3	1	1L			6
23					50H					50
24										
25					3		3		25H	31
26			20H				26	1		47
27			3			1	33H			37
30		2H			10		18	176H		206H
TOTAL	1	5	33	1	82	25	99	189	25	460

Call open contracts Reported in contracts—Future 87Mar

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2			86L		2L		5L	4L		97L
3			86		3		5	4		98
4			86		3		5	4		98
5	1H	1L	88		3		5	4		102
6	1	1	88		6		5	4		105
9	1	2	88		6		13	4		114
10	1	2	88		9	2L	13	4		119
11	1	2	88		9	2	13	4		119
12	1	2	88		12	2	13	4		122
13	1	2	88		12	12	13	6		134
16	1	2	88		12	12	13	6		134
17	1	2	88		12	12	13	11		139
18	1	2	86		13	13	13	12		140
19	1	2	86		13	23	23	12		160
20	1	2	86	1H	15	24H	24	12		165
23	1	2	86	1	59	24	24	12		209
24	1	2	86	1	59	24	24	12		209
25	1	2	86	1	62	24	27	12	25H	240
26	1	2	106H	1	62	24	44	13	25	278
27	1	2	106	1	62	24	62	13	25	296
30	1	3H	106	1	67H	24	75H	165H	25	467H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 58.00				86Sep Strike 72.00				86Sep Strike 74.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				41-20**N**				27-20**N**				25-20**N**
2				41-22**N**				27-22**N**				25-22**N**
3				42-32**N**				28-32**N**				26-32**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				42-08**N**				28-08**N**				26-08**N**
8				40-18**N**				26-18**N**				24-18**N**
9				41-50**N**				27-50**N**				25-50**N**
10				41-44**N**				27-44**N**				25-44**N**
11				41-24**N**				27-24**N**				25-24**N**
14				42-28**N**				28-28**N**				26-28**N**
15				43-02**N**				29-02**N**				27-02**N**
16				42-10**N**				28-10**N**				26-10**N**
17				41-42**N**				27-42**N**				25-42**N**
18				41-50**N**				27-50**N**				25-50**N**
21				41-62**N**				27-62**N**				25-62**N**
22				40-46**N**				26-46**N**				24-46**N**
23				39-44**N**				25-44**N**				23-44**N**
24				38-44**N**				24-44**N**				22-44**N**
25				39-00**N**				25-00**N**				23-00**N**
28				37-00**A**				23-00**A**				21-00**A**
29				38-30**N**				24-30**N**				22-30**N**
30				39-00**N**				25-00**N**				23-00**N**
31				39-52**N**				25-52**N**				23-52**N**

	86Sep Strike 76.00				86Sep Strike 78.00				86Sep Strike 80.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				23-20**N**				21-20**N**				19-20**N**
2				23-22**N**				21-22**N**				19-22**N**
3				24-32**N**				22-32**N**				20-32**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				24-08**N**				22-08**N**				20-08**N**
8				22-18**N**				20-18**N**	18-50	18-50	18-18	18-18
9				23-50**N**				21-50**N**				19-50**N**
10				23-44**N**				21-44**N**				19-44**N**
11				23-24**N**				21-24**N**				19-24**N**
14				24-28**N**				22-28**N**				20-28**N**
15				25-02**N**				23-02**N**	20-47	21-02**H**	20-47	21-02
16				24-10**N**				22-10**N**				20-10**N**
17				23-42**N**				21-42**N**				19-42**N**
18				23-50**N**				21-50**N**				19-50**N**
21				23-62**N**				21-62**N**				19-62**N**
22				22-46**N**				20-46**N**				18-46**N**
23				21-44**N**				19-44**N**				17-44**N**
24				20-44**N**				18-44**N**				16-44**N**
25				21-00**N**				19-00**N**				17-00**N**
28				19-00**A**				17-00**A**				15-00**A**
29				20-30**N**				18-30**N**				16-30**N**
30				21-00**N**				19-00**N**	16-21	17-00	16-21**L**	17-00
31				21-52**N**				19-52**N**				17-52**N**

	86Sep Strike 82.00				86Sep Strike 84.00				86Sep Strike 86.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				17-20**N**				15-20**N**				13-20**N**
2				17-22**N**	15-20	15-22	15-20	15-22				13-22**N**
3	17-52	18-32**H**	17-52**L**	18-32	15-52	16-32	15-52	16-32				14-32**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				18-08**N**	16-24	16-24	16-08	16-08				14-08**N**
8				16-18**N**				14-18**N**	13-15	13-15	12-18**L**	12-18
9				17-50**N**	14-62	15-50	14-62**L**	15-50	12-62	13-50	12-62	13-50
10				17-44**N**				15-44**N**				13-44**N**
11				17-24**N**				15-24**N**				13-24**N**
14				18-28**N**				16-28**N**	14-14	14-28	14-14	14-28
15				19-02**N**	16-16	17-02	16-16	17-02	14-16	15-02	14-16	15-02
16				18-10**N**	17-32	17-32**H**	16-10	16-10	14-47	15-21**H**	14-10	14-10
17				17-42**N**				15-42**N**	13-28	13-42	13-28	13-42
18				17-50**N**				15-50**N**				13-50**N**
21				17-62**N**				15-62**N**				13-62**N**
22				16-46**N**				14-46**N**				12-46**N**
23				15-44**N**				13-44**N**				11-44**N**
24				14-44**N**				12-44**N**				10-44**N**
25				15-00**N**				13-00**N**				11-00**N**
28				13-00**A**				11-00**A**				9-00**A**
29				14-30**N**				12-30**N**				10-30**N**
30				15-00**N**				13-00**N**				11-00**N**
31				15-52**N**				13-52**N**				11-52**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 88.00

Jul	Open	High	Low	Close
1				11-26N
2				11-24N
3				12-33N
4	HOLIDAY			
7				12-08N
8				10-24N
9				11-51N
10				11-44N
11				11-24N
14	12-07	12-28	12-07	12-28
15				13-02N
16	13-32	13-32H	12-10	12-10
17				11-42N
18	12-01	12-01	11-50L	11-50
21				11-62N
22				10-46N
23				9-44N
24				8-44N
25				9-02N
28				7-02A
29				8-32N
30				9-02N
31				9-52N

86Sep Strike 90.00

Jul	Open	High	Low	Close
1	9-58	9-58	9-22	9-34
2				9-32N
3	10-00	10-39	10-00	10-39
4	HOLIDAY			
7	10-28	10-28	10-12	10-12
8	9-23	9-23	8-30	8-30
9	8-50	9-54	8-50	9-54
10	9-35	9-46	9-35	9-46
11	9-29	9-30	9-28	9-28
14	9-60	10-28	9-60	10-28
15	10-30	11-02	10-19	11-02
16	10-45	11-24H	10-10	10-10
17	10-04	10-04	9-26	9-44
18	9-26	9-50	9-16	9-50
21	9-60	10-00	9-60	10-00
22				8-48N
23	7-63	7-63	7-49	7-49
24				6-49N
25				7-07N
28	6-15	6-15	5-10L	5-10A
29	5-37	6-40	5-37	6-40
30	6-36	7-08	6-35	7-08
31				7-56N

86Sep Strike 92.00

Jul	Open	High	Low	Close
1	8-07	8-08	7-32	7-48
2	7-20	7-46	7-20	7-46
3	7-42	8-47	7-42	8-47
4	HOLIDAY			
7	8-52	8-52	8-22	8-22
8	7-30	7-30	6-45	6-45
9	7-14	7-63	7-14	7-63
10	7-35	7-56	7-35	7-56
11	7-59	8-00	6-63	7-36
14	7-25	8-32	7-25	8-32
15	8-36	9-04	8-18	9-04
16	8-41	9-26H	8-12	8-12
17	7-55	7-55	7-35	7-50
18	7-28	8-02	7-28	7-56
21	7-56	8-02	7-56	8-02
22				6-56N
23	5-53	6-00	5-52	5-58
24	5-47	5-47	4-62	5-00
25	5-30	5-30	5-14	5-14
28	4-44	4-44	3-32L	3-34A
29	3-55	4-54	3-55	4-54
30	5-02	5-22	5-02	5-18
31	5-59	6-00	5-43	6-00

86Sep Strike 94.00

Jul	Open		High	Low	Close	
1	6-39		6-39	5-58	6-08	
2	5-40		6-04	5-40	6-04	
3	6-24		7-00	6-20	7-00	
4	HOLIDAY					
7	6-63		7-04	6-37	6-37	
8	5-50		5-53	5-00	5-06	
9	5-38		6-16	5-38	6-16	
10	6-32	6-33	6-44	5-51	6-06	5-60
11	5-50		6-13	5-15	5-52	
14					6-42N	
15	6-42		7-10	6-29	7-10	
16	6-45		7-35H	6-24	6-24	
17	6-20		6-20	5-45	5-62	
18	5-41		6-05	5-41	5-63	
21	6-02		6-12	6-02	6-12	
22	5-00		5-32	5-00	5-04	
23	4-22		4-26	4-06	4-13	
24	4-03		4-03	3-28	3-28	
25	3-48		3-51	3-35	3-38	
28	2-58		3-04	2-06L	2-11	
29	2-28		3-16	2-25	3-16	
30	3-12		3-40	3-02	3-32	3-40
31	3-57		4-16	3-32	4-16	

86Sep Strike 96.00

Jul	Open		High	Low	Close	
1	5-05	5-08	5-08	4-25	4-42	
2	4-14		4-41	4-02	4-32	
3	4-40		5-22	4-40	5-18	5-22
4	HOLIDAY					
7	5-20	5-33	5-33	4-58	4-58	
8	4-33		4-33	3-38	3-44	3-45
9	3-54		4-42	3-48	4-42	
10	4-62		4-62	4-11	4-28	
11	4-25		4-37	3-45	4-15	
14	4-10		4-58	3-55	4-58	
15	5-02		5-22	4-39	5-22	
16	5-05		5-53H	4-40	4-40	
17	4-23		4-37	3-60	4-19	4-22
18	4-03		4-26	3-63	4-19	
21	4-23		4-35	4-13	4-35	
22	3-49		3-50	3-29	3-29	
23	2-44	2-50	2-58	2-32	2-49	
24	2-45		2-47	2-02	2-08	
25	2-25		2-25	1-63	2-16	2-17
28	1-54		1-57	1-11L	1-16	1-13
29	1-23	1-25	1-62	1-23	1-62	
30	1-56	1-60	2-19	1-49	2-18	
31	2-25	2-26	2-55	2-07	2-55	2-49

86Sep Strike 98.00

Jul	Open		High	Low	Close	
1	3-52	3-48	3-52	3-10	3-25	
2	3-00		3-18	2-60	3-18	
3	3-15		3-58	3-14	3-56	3-58
4	HOLIDAY					
7	3-60		4-01	3-32	3-32	3-34
8	3-13	3-10	3-13	2-29	2-32	2-34
9	2-41	2-44	3-17	2-41	3-17	
10	3-29		3-39	2-60	3-10	
11	2-54	2-56	3-10	2-26	2-54	2-51
14	2-43		3-25	2-35	3-25	
15	3-22		3-53	3-05	3-48	3-53
16	3-22		4-06H	3-04	3-06	
17	2-62	2-55	3-15	2-38	2-53	2-55
18	2-44		2-62	2-33	2-53	
21	2-52		3-02	2-47	3-02	
22	2-22	2-28	2-30	2-07	2-10	
23	1-42	1-36	1-47	1-27	1-37	1-40
24	1-35		1-39	1-08	1-15	1-11
25	1-27		1-27	1-03	1-15	1-14
28	0-58	0-60	1-01	0-39L	0-42	0-40
29	0-46	0-48	1-09	0-44	1-08	1-09
30	1-00	1-05	1-20	0-60	1-20	1-19
31	1-24	1-25	1-45	1-10	1-43	1-39

86Sep Strike 100.00

Jul	Open		High	Low	Close	
1	2-44	2-41	2-45	2-13	2-24	2-22
2	2-04	2-02	2-19	1-60	2-12	
3	2-05	2-15	2-48	2-05	2-45	2-48
4	HOLIDAY					
7	2-46	2-50	2-51H	2-21	2-25	2-26
8	2-10	2-05	2-10	1-34	1-38	1-40
9	1-48	1-41	2-11	1-40	2-06	2-11
10	2-15	2-21	2-26	1-49	2-06	2-03
11	1-52	1-48	2-03	1-29	1-50	1-47
14	1-44	1-52	2-15	1-30	2-07	2-15
15	2-08	2-09	2-28	1-57	2-27	2-26
16	2-13		2-42	1-54	1-54	1-62
17	1-60		2-04	1-36	1-45	1-48
18	1-40	1-37	1-54	1-27	1-42	1-44
21	1-50	1-49	1-55	1-38	1-51	1-52
22	1-30		1-30	1-10	1-14	1-12
23	0-53	0-57	0-60	0-45	0-53	0-52
24	0-52	0-53	0-54	0-35	0-38	0-36
25	0-43	0-47	0-47	0-33	0-37	0-39
28	0-27		0-32	0-19L	0-20	
29	0-21	0-22	0-37	0-21	0-37	
30	0-34	0-35	0-43	0-29	0-41	0-43
31	0-46	0-45	0-58	0-37	0-55	0-57

86Sep Strike 102.00

Jul	Open		High	Low	Close	
1	1-56	1-53	1-58H	1-28	1-38	1-39
2	1-28	1-23	1-32	1-17	1-30	1-27
3	1-26	1-27	1-54	1-26	1-51	1-54
4	HOLIDAY					
7	1-54	1-50	1-55	1-31	1-32	1-34
8	1-15	1-23	1-23	0-57	0-62	1-00
9	1-02	1-04	1-22	1-00	1-22	1-21
10	1-30	1-31	1-33	1-04	1-17	1-13
11	1-05		1-15	0-54	1-02	
14	0-63	1-00	1-18	0-54	1-14	1-18
15	1-16		1-30	1-04	1-27	1-30
16	1-14	1-11	1-41	1-05	1-08	1-05
17	1-04		1-11	0-54	0-62	0-63
18	0-59		1-02	0-50	0-58	0-60
21	1-00		1-03	0-56	1-00	1-03
22	0-51	0-50	0-51	0-39	0-40	0-39
23	0-31	0-26	0-31	0-23	0-24	0-25
24	0-23	0-25	0-25	0-17	0-18	
25	0-21		0-21	0-14	0-18	0-17
28	0-12	0-11	0-14	0-08L	0-09	
29	0-11		0-18	0-10	0-18	
30	0-16	0-15	0-21	0-13	0-20	0-19
31	0-21		0-28	0-17	0-28	0-26

86Sep Strike 104.00

Jul	Open		High	Low	Close	
1	1-14	1-18	1-18H	0-61	1-04	
2	0-61	0-58	0-62	0-53	0-59	
3	0-59		1-12	0-57	1-09	1-12
4	HOLIDAY					
7	1-07	1-12	1-12	0-57	0-60	
8	0-53	0-48	0-53	0-34	0-36	0-37
9	0-42		0-50	0-36	0-49	0-50
10	0-55	0-52	0-57	0-39	0-45	0-46
11	0-36	0-41	0-44	0-28	0-36	0-35
14	0-36	0-33	0-44	0-28	0-44	
15	0-44	0-43	0-51	0-34	0-51	0-49
16	0-42	0-41	0-57	0-35	0-38	0-35
17	0-37	0-35	0-40	0-26	0-32	
18	0-29		0-34	0-24	0-29	0-30
21	0-31	0-30	0-34	0-27	0-33	0-34
22	0-30	0-24	0-30	0-18	0-18	
23	0-14	0-12	0-14	0-10	0-10	0-12
24	0-10	0-11	0-11	0-07	0-08	0-09
25	0-10		0-10	0-06	0-07	
28	0-05		0-06	0-03L	0-03	
29	0-04		0-08	0-04	0-07	0-08
30	0-07		0-10	0-06	0-09	
31	0-10	0-11	0-13	0-07	0-11	0-13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 106.00						86Sep Strike 108.00						86Sep Strike 110.00					
Jul	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-52	0-53	0-53**H**	0-38	0-41		0-30	0-34	0-34**H**	0-24	0-26	0-25	0-19		0-20**H**	0-15	0-15	
2	0-36	0-34	0-38	0-33	0-36		0-23	0-21	0-23	0-19	0-21		0-11		0-14	0-10	0-12	
3	0-36		0-45	0-34	0-44	0-45	0-19		0-26	0-18	0-26		0-12		0-15	0-10	0-14	0-15
4	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
7	0-43	0-45	0-45	0-35	0-35	0-36	0-26		0-26	0-20	0-20		0-15	0-14	0-15	0-10	0-10	
8	0-30	0-28	0-30	0-19	0-19	0-20	0-17		0-17	0-10	0-10	0-11	0-10		0-10	0-05	0-06	0-05
9	0-20		0-29	0-20	0-26	0-27	0-12		0-15	0-12	0-14		0-06		0-06	0-06	0-06	
10	0-30		0-32	0-20	0-25		0-16		0-17	0-10	0-12	0-13	0-07		0-09	0-05	0-06	
11	0-19	0-20	0-23	0-14	0-17		0-10		0-12	0-07	0-08		0-05		0-06	0-03	0-04	
14	0-17		0-21	0-13	0-21		0-08		0-10	0-05	0-10		0-04		0-05	0-02	0-05	
15	0-22		0-26	0-17	0-25	0-26	0-11	0-10	0-12	0-08	0-12		0-05	0-04	0-07	0-03	0-05	
16	0-20	0-22	0-28	0-18	0-20	0-18	0-10		0-12	0-08	0-09		0-04		0-06	0-03	0-03	
17	0-16	0-17	0-19	0-13	0-15	0-17	0-08		0-09	0-06	0-07		0-03		0-03	0-03	0-03	
18	0-14	0-13	0-16	0-11	0-13	0-14	0-06		0-07	0-05	0-06		0-03		0-03	0-01**L**	0-02	
21	0-15		0-16	0-12	0-16		0-06		0-07	0-05	0-07		0-03		0-03	0-02	0-02	
22	0-11		0-11	0-07	0-07		0-04		0-04	0-03	0-03	0-04	0-02		0-02	0-01	0-01	
23	0-06	0-04	0-06	0-04	0-05	0-06	0-03		0-03	0-02	0-02		0-01		0-02	0-01	0-01	
24	0-05		0-05	0-02	0-03	0-04	0-02		0-02	0-01**L**	0-01		0-01		0-01	0-01	0-01	
25	0-04		0-04	0-02	0-02		0-01		0-02	0-01	0-01		0-01		0-01	0-01	0-01	
28	0-02		0-03	0-01**L**	0-01		0-02		0-02	0-01	0-01		0-01		0-01	0-01	0-01	
29	0-02		0-03	0-01	0-03		0-01		0-01	0-01	0-01						0-01**N**	
30	0-02		0-04	0-02	0-04		0-01		0-02	0-01	0-01		0-01		0-01	0-01	0-01	
31	0-04		0-06	0-03	0-06	0-05	0-01		0-02	0-01	0-02						0-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jul	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	86.00	90.00
1											5
2								900H			
3							210H	220			1L
4	HOLIDAY										
7											500H
8						36H			12		25
9											10
10											1
11											110
14								156L	30H	6	6
15						7L					74
16								200	20	200H	31
17									9L		201
18										1L	
21											232
22											
23											1
24											
25											
28											20
29											3
30						25					21
31											
TOTAL						68	210	1,476	71	207	1,241

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	349	636	803	1,692	7,115	4,346	2,666	1,463	1,916	824	21,815
2	874	188	1,049	2,735	4,622	3,724	2,024L	2,549	468	406	19,539
3	31	143	329	1,083	4,013	4,979	3,541	1,813	1,117	257	17,737
4	HOLIDAY										
7	721	720	946	1,252	5,288	2,911	6,086	5,914H	1,201	913	26,452
8	282	398	322	1,475	10,624	4,776	6,974	1,701	946	1,128	28,690
9	8	300	191	508L	6,483	4,101	3,141	3,505	407	1,850H	20,504
10	5L	409	717	2,421	5,856	6,624	5,571	2,423	1,171	1,544	26,742
11	31	795	253	1,333	7,291	9,580	8,874H	2,348	3,788H	1,020	35,423
14	1,064	6L	138	2,329	6,918	5,854	6,863	3,393	1,838	892	29,493
15	42	136	1,209	1,496	6,797	8,341	6,164	3,540	2,027	626	30,459
16	1,283H	596	1,544	2,063	3,021	8,579	7,213	2,344	1,509	468	29,071
17	450	165	873	1,507	6,530	7,368	6,695	2,378	1,357	362	27,895
18	25	709	1,843	616	2,107	5,274	6,631	3,980	1,036	279	22,501
21	24	25	2,404	1,279	2,089L	4,487	4,580	1,599	276	239	17,234
22		76	24L	4,565	8,065	6,639	6,812	1,731	2,108	64	30,084
23	67	132	1,713	4,008	11,662H	6,423	3,646	1,595	861	256	30,364
24	155	316	1,380	3,757	7,061	12,912H	6,862	4,544	1,000	48	38,035H
25	37	323	801	2,220	4,907	2,776	2,701	641	87L	3L	14,496L
28	7	923H	6,334H	7,080	10,205	4,518	2,869	1,219	264	14	33,453
29	197	298	3,859	10,363H	10,159	2,390L	2,843	1,120	381	84	31,697
30	12	362	1,996	3,218	7,996	3,305	2,083	597	561	135	20,311
31	10	140	2,176	7,018	8,711	5,173	2,841	477L	207	101	26,854
TOTAL	5,674	7,796	30,904	64,018	147,520	125,080	107,680	50,874	24,526	11,513	578,858

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Jul	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						43**H**	24**H**	944**H**	69**H**	2,645**H**	2,985
2						43	24	267	69	2,645	2,985
3						43	19	247**L**	69	2,645	2,984
4	**HOLIDAY**										
7						43	19	247	69	2,642	3,263
8						18	19	247	61	2,642	3,248
9						9	19	247	59	2,642	3,238
10						7**L**	19	247	51	2,642	3,237
11						7	19	247	51	2,642	3,227
14						7	14**L**	403	52	2,641	3,227
15						7	14	303	40	2,322	3,161
16							14	301	43	2,322	3,107
17							14	301	43	2,322	3,307**H**
18							14	301	43	2,322	3,107
21								268	26**L**	2,021	3,016
22								268	26	2,021	3,016
23								268	26	2,021	3,111
24								268	26	2,021	3,246
25								268	26	2,021	3,246
28								268	26	2,021	3,246
29								268	26	2,011**L**	3,246
30						25		268	26	2,011	2,955**L**
31						25		268	26	2,011	2,955

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	11,661	10,491	12,358	16,753**H**	25,112	25,479	22,169	13,009	11,609	18,210**H**	173,561
2	11,907	10,528	11,941	15,363	23,362	25,674	22,757	13,896	11,708	18,065	171,234
3	11,653	10,572**H**	11,681	15,159	24,253	27,800	23,252	13,967	12,285	18,105	174,734
4	**HOLIDAY**										
7	12,225**H**	10,009	11,343	15,401	22,468	27,536	24,527	16,061	12,660	17,441	175,954**H**
8	12,061	9,984	11,298	15,612	21,561	26,988	23,386	15,793	12,744	17,494	173,156
9	12,039	9,874	11,221	15,106	21,789	26,952	23,127	16,324	12,367	17,160	172,173
10	12,039	9,855	11,618	15,332	21,863	27,237	22,566	16,482	12,840**H**	15,586	171,621
11	12,023	10,328	11,538	15,653	23,876	27,062	25,372	16,244	10,706	15,851	174,846
14	11,015	10,171	11,525	14,955	23,040	27,927	24,697	16,626	10,648	15,631	172,579
15	10,976	10,029	11,255	14,867	22,041	28,891**H**	25,797**H**	15,753	10,560**L**	15,422	171,438
16	10,430	9,709	10,765	13,672	21,459	22,611	25,387	16,240	11,579	15,411	163,050
17	10,117	9,708	10,614**L**	14,258	21,758	22,609	24,545	15,866	11,096	15,497	162,055
18	10,006	9,130	11,801	14,047	21,149	21,916**L**	21,939	16,710**H**	11,038	15,620	159,143
21	9,956	9,100	13,248	14,075	21,647	22,743	20,826	16,428	10,820	15,609	159,783
22	9,956	9,125	13,253	12,621**L**	21,026**L**	22,184	21,198	15,998	11,247	15,635	157,574**L**
23	9,969	9,088	13,317	14,029	22,357	22,993	20,992	15,394	10,976	15,456	159,997
24	9,828	8,975	13,205	14,496	21,832	26,436	18,807**L**	12,699	10,831	15,443	158,113
25	9,825**L**	8,809	13,551**H**	14,932	21,483	25,451	19,717	12,712	10,877	15,443	158,361
28	10,086	8,812	13,487	15,417	25,059	25,309	18,980	12,296**L**	11,044	15,441	161,492
29	9,889	8,881	13,081	15,686	27,057**H**	25,721	19,114	12,421	11,047	15,363	163,811
30	9,887	8,746**L**	12,799	15,694	27,013	25,199	18,987	12,626	11,002	15,362	162,600
31	9,917	8,801	12,890	15,650	26,668	26,157	19,536	12,522	11,050	15,131**L**	163,607

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Jul	Open	High	Low	Close
1				18-36N
2				18-36N
3				19-52N
4	HOLIDAY			
7				19-18N
8				17-30N
9				19-02N
10				18-56N
11				18-38N
14				19-46N
15				20-20N
16				19-31N
17				18-57N
18				19-00N
21				19-10N
22				17-58N
23				16-56N
24				15-56N
25				16-12N
28				14-12N
29				15-44N
30				16-10N
31				17-02N

86Dec Strike 82.00

Jul	Open	High	Low	Close
1				16-37N
2				16-36N
3				17-52N
4	HOLIDAY			
7				17-18N
8				15-30N
9				17-02N
10				16-56N
11				16-38N
14				17-46N
15				18-20N
16				17-32N
17				16-56N
18				17-00N
21				17-10N
22				15-58N
23				14-56N
24				13-56N
25				14-14N
28				12-14N
29				13-49N
30				14-11N
31				15-04N

86Dec Strike 84.00

Jul	Open	High	Low	Close
1				14-40N
2				14-40N
3				15-52N
4	HOLIDAY			
7				15-18N
8				13-34N
9				15-04N
10				14-57N
11				14-42N
14				15-46N
15				16-20N
16				15-32N
17				14-56N
18				15-00N
21				15-10N
22				13-58N
23				12-57N
24				11-60N
25				12-22N
28				10-22N
29				11-61N
30				12-18N
31				13-10N

86Dec Strike 86.00

Jul	Open	High	Low	Close
1				12-50N
2				12-50N
3				13-54N
4	HOLIDAY			
7				13-25N
8				11-44N
9				13-11N
10				12-62N
11				12-47N
14				13-46N
15				14-20N
16				13-34N
17				12-59N
18				13-01N
21				13-10N
22				11-58N
23				11-00N
24				10-10N
25				10-32N
28				8-41N
29				10-09N
30	10-00	10-33H	10-00L	10-33
31				11-21N

86Dec Strike 88.00

Jul	Open	High	Low	Close
1	11-05	11-05	11-05	11-05
2				11-03N
3				12-00N
4	HOLIDAY			
7				11-40N
8				10-05N
9				11-24N
10				11-13N
11				10-60N
14				11-52N
15				12-22N
16				11-40N
17	11-30	11-30H	11-00	11-00
18				11-08N
21				11-14N
22				10-04N
23				9-18N
24				8-31N
25				8-49N
28				7-08N
29	7-49	8-29	7-49L	8-29
30				8-55N
31				9-39N

86Dec Strike 90.00

Jul	Open	High	Low	Close
1				9-30N
2				9-26N
3				10-22N
4	HOLIDAY			
7				9-60N
8				8-30N
9				9-44N
10				9-32N
11	9-40	9-40	9-18	9-18
14	9-38	10-06H	9-38	10-06
15				10-39N
16				9-55N
17	9-48	9-48	9-21	9-21
18				9-25N
21				9-33N
22	8-62	8-62	8-26	8-26
23				7-44N
24	7-08	7-08	6-60	6-60
25				7-12N
28				5-45N
29	6-22	6-59	6-05L	6-59
30				7-21N
31				8-02N

86Dec Strike 92.00

Jul	Open	High	Low	Close
1	8-07	8-07	7-61	7-61
2	7-38	7-57	7-38	7-57
3	8-06	8-49	8-06	8-49
4	HOLIDAY			
7				8-27N
8				7-01N
9				8-09N
10	8-34	8-34	7-55	7-62
11	7-62	7-62	7-31	7-47
14				8-31N
15	8-35	8-59H	8-35	8-59
16	8-35	8-40	8-12	8-12
17				7-46N
18	7-40	7-52	7-40	7-52
21				7-57N
22				6-53N
23				6-10N
24	5-60	6-10	5-39	5-39
25	5-55	5-56	5-50	5-50
28	4-35	4-35	4-35L	4-35
29	5-03	5-40	5-00	5-40
30				5-60N
31	6-20	6-40	6-20	6-40

86Dec Strike 94.00

Jul	Open	High	Low	Close
1	6-58	6-58	6-38	6-38
2	6-15	6-37	6-15	6-37
3	6-60	7-19	6-60	7-19
4	HOLIDAY			
7	7-18	7-18	6-63	6-63
8	6-31	6-31	5-46	5-46
9	5-55 5-56	6-47	5-55	6-47
10	7-00	7-00	6-36	6-36
11	6-03	6-20	6-00	6-20
14				7-00N
15	6-42	7-21	6-42	7-21
16	7-28	7-28H	6-44	6-44
17	6-05	6-16	6-05	6-16
18				6-23N
21				6-24N
22				5-28N
23	4-54	4-62	4-52	4-53
24	4-46 4-45	5-07	4-27	4-27
25	4-48	4-48	4-33	4-45
28	4-14	4-14	3-37L	3-37
29	3-59	4-26	3-58	4-26
30	4-14	4-46	4-14	4-46
31	5-15	5-20	5-05	5-20

86Dec Strike 96.00

Jul	Open	High	Low	Close
1	5-38	5-42	5-19	5-26
2	5-11	5-22	5-11	5-22
3	5-38	5-60	5-38	5-60
4	HOLIDAY			
7	5-60	6-00	5-42	5-42
8	5-12	5-12	4-37	4-37
9	5-18	5-32	5-07	5-32
10	5-48	5-48	5-00	5-23
11	5-15	5-16	4-58	5-08
14	5-18	5-43	5-18	5-43
15	5-23	5-58	5-23	5-58
16	6-00	6-06H	5 20	5-20
17	5-20	5-20	4-50	4-60
18	4-50	5-00	4-50	4-62
21				5-01N
22	4-26	4-34	4-13	4-13
23	3-47	3-51	3-36	3-45
24	3-43	3-47	3-15	3-25
25	3-38	3-44	3-24	3-30
28	3-06	3-15	2-41L	2-41
29	2-51	3-24	2-50	3-21
30	3-20	3-47	3-13	3-42
31	3-54	4-10	3-33	4-10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 98.00

Jul	Open		High	Low	Close	
1	4-39		4-39	4-15	4-21	
2	4-08		4-17	4-07	4-17	
3	4-20		4-52**H**	4-20	4-52	
4	**HOLIDAY**					
7	4-43		4-45	4-36	4-36	
8	4-08		4-08	3-41	3-41	
9	4-00		4-25	3-62	4-25	
10	4-35		4-39	4-12	4-19	
11	4-13		4-18	3-50	4-03	
14	4-00		4-27	3-55	4-27	
15	4-24		4-36	4-10	4-34	
16	4-21		4-50	4-06	4-06	
17					3-52**N**	
18	3-50		3-55	3-50	3-53	
21					3-56**N**	
22	3-34		3-34	3-10	3-11	
23	2-51		2-59	2-37	2-51	
24	2-51		2-51	2-30	2-33	
25	2-44		2-45	2-30	2-42	2-44
28	2-23		2-24	1-50**L**	1-60	
29	2-02		2-33	2-01	2-32	
30	2-27		2-52	2-25	2-48	
31	2-56		3-10	2-42	3-10	

86Dec Strike 100.00

Jul	Open		High	Low	Close	
1	3-40		3-40	3-23	3-25	
2	3-08		3-24	3-08	3-22	
3	3-22		3-51**H**	3-22	3-51	
4	**HOLIDAY**					
7	3-47		3-48	3-36	3-36	
8	3-22		3-22	2-50	2-55	
9	2-60		3-25	2-60	3-25	
10	3-32		3-40	3-13	3-23	
11	3-10		3-23	2-60	3-08	
14	3-03		3-25	2-54	3-25	
15	3-25		3-30	3-05	3-27	
16	3-16		3-44	3-06	3-06	
17	3-04		3-04	2-50	2-56	
18	2-52		3-00	2-48	2-56	
21	2-57		2-60	2-53	2-58	
22	2-41		2-41	2-18	2-21	
23	2-00		2-04	1-56	1-62	1-63
24	1-62		2-00	1-47	1-52	
25	1-58		2-00	1-51	1-57	
28	1-40		1-44	1-24**L**	1-24	
29	1-30	1-34	1-54	1-29	1-51	1-54
30	1-50		2-05	1-45	2-00	
31	2-06	2-08	2-23	1-60	2-22	

86Dec Strike 102.00

Jul	Open		High	Low	Close	
1	2-57		2-57	2-35	2-40	
2	2-30		2-39	2-26	2-39	
3	2-33	2-32	2-59	2-32	2-59	
4	**HOLIDAY**					
7	2-56		2-62**H**	2-50	2-50	
8	2-35		2-35	2-09	2-15	
9	2-20		2-40	2-20	2-40	
10	2-50		2-53	2-33	2-38	
11	2-34		2-38	2-10	2-22	
14	2-08		2-34	2-08	2-32	
15	2-40		2-41	2-18	2-36	
16	2-26		2-45	2-17	2-17	
17	2-15		2-22	2-03	2-09	
18	2-04		2-13	1-60	2-08	2-07
21	2-09		2-10	2-01	2-09	
22	1-55		1-55	1-41	1-43	
23	1-23		1-28	1-18	1-25	
24	1-20		1-25	1-15	1-17	
25	1-20		1-24	1-18	1-22	1-24
28	1-11		1-13	0-57**L**	0-60	
29	1-01		1-20	1-00	1-18	1-20
30	1-15	1-18	1-32	1-11	1-28	
31	1-35		1-48	1-23	1-46	1-44

86Dec Strike 104.00

Jul	Open		High	Low	Close	
1	2-14		2-15	2-00	2-00	
2	1-53		2-03	1-50	2-00	
3	2-00		2-15	1-62	2-15	
4	**HOLIDAY**					
7	2-17		2-20**H**	2-05	2-06	
8	1-60		1-60	1-40	1-45	
9	1-47		2-00	1-42	2-00	
10	2-10		2-10	1-54	1-62	
11	1-60		1-62	1-38	1-49	
14	1-47		1-55	1-33	1-54	
15	1-56		2-00	1-44	1-59	
16	1-47		2-03	1-39	1-39	1-43
17	1-43		1-43	1-29	1-36	
18	1-28		1-38	1-25	1-34	
21	1-37		1-38	1-30	1-33	
22	1-10	1-12	1-20	1-08	1-10	
23	0-63		0-63	0-57	0-61	
24	0-62		0-63	0-55	0-58	
25	0-63		0-63	0-58	0-60	
28	0-52		0-52	0-42**L**	0-43	
29	0-45		0-59	0-45	0-59	
30	0-58		1-04	0-57	1-02	
31	1-02		1-17	1-00	1-14	1-16

86Dec Strike 106.00

Jul	Open		High	Low	Close	
1	1-38		1-40	1-34	1-38	
2	1-26		1-33	1-24	1-32	
3	1-27	1-25	1-45**H**	1-25	1-45	
4	**HOLIDAY**					
7	1-40		1-44	1-39	1-39	
8	1-15		1-20	1-15	1-15	
9	1-22		1-30	1-21	1-28	1-30
10	1-38		1-39	1-27	1-30	
11	1-25		1-32	1-14	1-19	
14	1-14		1-24	1-05	1-22	1-24
15	1-21		1-24	1-12	1-23	
16	1-15		1-30	1-08	1-08	1-12
17	1-11		1-12	1-04	1-05	
18	1-00		1-07	1-00	1-04	
21	1-08		1-08	1-00	1-05	
22	0-55		0-59	0-51	0-51	
23	0-43		0-43	0-38	0-42	
24	0-42		0-42	0-36	0-38	
25	0-42	0-43	0-43	0-39	0-40	
28	0-35		0-36	0-28**L**	0-28	
29	0-33		0-41	0-32	0-41	
30	0-40		0-46	0-36	0-45	
31	0-48		0-55	0-45	0-55	

86Dec Strike 108.00

Jul	Open	High	Low	Close
1	1-17	1-17**H**	1-07	1-09
2	1-00	1-09	1-00	1-09
3	1-03	1-16	1-02	1-16
4	**HOLIDAY**			
7	1-14	1-15	1-11	1-11
8	1-05	1-05	0-54	0-58
9	1-00	1-07	1-00	1-07
10	1-11	1-13	1-00	1-04
11	1-08	1-08	0-61	0-61
14	0-50	0-60	0-50	0-60
15	0-60	0-63	0-55	0-63
16	0-56	1-01	0-51	0-52
17	0-52	0-54	0-47	0-48
18	0-48	0-48	0-45	0-46
21	0-47	0-47	0-46	0-47
22	0-42	0-42	0-34	0-34
23	0-28	0-29	0-26	0-28
24	0-27	0-28	0-24	0-27
25	0-29	0-29	0-27	0-27
28	0-25	0-25	0-20**L**	0-20
29	0-22	0-26	0-22	0-26
30	0-32	0-33	0-30	0-30
31	0-33	0-40	0-32	0-39

86Dec Strike 110.00

Jul	Open		High	Low	Close	
1	0-61		0-61**H**	0-55	0-56	
2	0-48		0-56	0-48	0-56	
3	0-54		0-57	0-50	0-57	
4	**HOLIDAY**					
7	0-59		0-60	0-56	0-56	
8	0-49		0-49	0-38	0-41	
9	0-47		0-52	0-47	0-52	
10	0-54		0-57	0-48	0-51	
11	0-49		0-49	0-42	0-45	
14	0-41		0-43	0-37	0-43	
15	0-41		0-44	0-40	0-43	
16	0-38		0-43	0-36	0-36	0-39
17	0-33		0-39	0-33	0-38	
18	0-32		0-35	0-31	0-33	
21	0-33		0-33	0-32	0-33	
22	0-25		0-27	0-24	0-24	
23	0-20		0-21	0-18	0-18	
24	0-18		0-18	0-17	0-17	
25	0-21		0-21	0-19	0-20	
28	0-15	0-16	0-17	0-15**L**	0-15	
29	0-15		0-18	0-15	0-18	
30	0-17		0-22	0-16	0-20	
31	0-22		0-26	0-21	0-24	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Dec

Jul	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1					5		1L	1L	37
2							250H	2	52
3							5	7	44
4	**HOLIDAY**								
7								5	24
8								12	49
9									14
10							5	10	26
11							36	11	29
14						1L			23
15							15	2	5L
16							23	1	34
17					1L	1		1	75
18							8		202
21									
22						5			11
23								20	39
24						3	8	638H	1,173
25							8	72	832
28							8	286	1,489
29					15H	21H	10	85	2,932H
30				25H			2	187	1,120
31							5	21	237
TOTAL				25	21	31	384	1,361	8,447

Jul	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	432	269	591	8L	16L	113	45	1,518L
2	156	448	659	50	124	102	50	1,893
3	27	312	267	91	202	426	159	1,540
4	**HOLIDAY**							
7	60	554	161	603	51	57	234	1,749
8	164	526	113	717	167	219	209	2,176
9	182	186	1,183	102	249	134	156	2,206
10	613	604	94L	567	578	354	244	3,095
11	168	1,099	542	3,717H	230	157	467	6,456
14	135	1,147	275	824	784H	232	1,552	4,973
15	848	1,836	2,542	731	368	687H	257	7,291
16	984	1,281	937	390	319	555	165	4,689
17	1L	396	1,399	1,061	184	177	257	3,553
18	12	184L	1,477	930	402	393	346	3,954
21		966	829	860	490	10L	32	3,187
22	1,047	4,311H	2,394	331	171	461	1,017	9,748
23	929	1,531	391	314	657	64	109	4,054
24	1,141	1,115	156	164	457	490	23L	5,368
25	607	1,324	194	86	329	41	257	3,750
28	1,251H	3,832	3,744H	560	656	129	91	12,046H
29	964	2,201	916	350	499	70	1,600H	9,663
30	800	1,875	669	800	466	95	279	6,318
31	902	1,040	1,935	246	277	89	269	5,021
TOTAL	11,423	27,037	21,468	13,502	7,676	5,055	7,818	104,248

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Jul	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1			2H	20L	440H	294	575L	1,274L	2,428
2			2	20	440	294	596	1,275	2,377
3			2	20	440	294	597	1,282	2,406
4	**HOLIDAY**								
7			2	20	440	294	594	1,281	2,403
8			2	20	440	294	594	1,280	2,425
9			2	20	440	294	594	1,290	2,416
10			2	20	440	294	594	1,282	2,415
11			2	20	440	294	614	1,281	2,387
14			2	20	440	295	614	1,281	2,402
15			2	20	440	295	599	1,282	2,401
16			2	20	440	295	619H	1,282	2,398
17			2	20	440	294	619	1,282	2,458
18			2	20	440	294	598	1,282	2,310
21			2	20	440	294	599	1,282	2,310
22			2	20	440	289	599	1,282	2,320
23			2	20	440	289	599	1,282	2,301L
24			2	20	440	286L	599	1,618	2,931
25			2	20	440	286	605	1,608	3,709
28			2	20	440	286	610	1,699H	3,861
29			2	20	440	296H	616	1,688	4,492
30			2	45H	440	294	609	1,659	4,828H
31			2	45	440	294	609	1,638	4,577

Jul	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	3,295L	6,180L	3,271	5,617L	1,221	2,137L	833L	27,587L
2	3,395	6,530	3,269L	5,648	1,336	2,140	865	28,187
3	3,395	6,760	3,501	5,679	1,218L	2,338	848	28,780
4	**HOLIDAY**							
7	3,392	7,211	3,611	5,715	1,282	2,349	837	29,431
8	3,521	6,978	3,705	5,926	1,371	2,258	939	29,753
9	3,521	6,908	4,079	5,967	1,572	2,280	963	30,346
10	3,822	7,040	4,127	6,366	1,892	2,339	1,076	31,709
11	3,842	7,376	3,991	9,262	2,062	2,484	1,298	35,353
14	3,897	7,775	4,093	9,690	2,642	2,708	2,613	38,472
15	3,945	8,763	4,620	9,885	2,833	3,162H	2,617	40,864
16	4,344	9,250	4,832	9,961	2,952	2,996	2,727H	42,118
17	4,344	9,014	5,002	10,472	3,061	3,132	2,657	42,797
18	4,344	9,009	5,425	10,512	3,261	3,063	2,682	43,242
21	4,344	9,239	5,665	10,828	3,462	3,067	2,426	43,978
22	4,960	12,059	6,799	10,926	3,621	3,022	2,358	48,697
23	5,158	12,143	6,882	10,914	4,107	3,050	2,363	49,550
24	5,725	12,315	6,935	10,917	4,156	2,777	2,363	51,084
25	5,961	12,470	6,966	10,946	4,150	2,743	2,330	52,236
28	5,960	13,916H	7,581	11,014	4,113	2,741	2,305	54,548
29	6,169	13,434	7,686	11,221	4,094	2,681	1,362	54,201
30	6,763	13,434	7,755	11,275	4,203H	2,601	1,490	55,398
31	6,850H	13,543	8,296H	11,344H	4,154	2,683	1,610	56,085H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 92.00

Jul	Open	High	Low	Close
1				8-11N
2				8-08N
3				8-57N
4	HOLIDAY			
7				8-40N
8				7-26N
9				8-26N
10				8-16N
11	8-16	8-16	8-12L	8-12
14				8-44N
15	8-40	9-07H	8-40	9-07
16				8-25N
17				7-62N
18				7-62N
21				8-02N
22				7-04N
23				6-24N
24				5-56N
25				6-00N
28				4-55N
29				5-55N
30				6-10N
31				6-52N

87Mar Strike 94.00

Jul	Open	High	Low	Close
1				6-62N
2				6-61N
3				7-41N
4	HOLIDAY			
7				7-24N
8				6-17N
9				7-11N
10				7-03N
11				6-62N
14				7-29N
15				7-42N
16				7-04N
17				6-44N
18				6-43N
21				6-47N
22				5-57N
23				5-13N
24				4-52N
25				4-60N
28				4-00N
29				4-53N
30				5-07N
31				5-44N

87Mar Strike 96.00

Jul	Open	High	Low	Close
1				5-60N
2	5-54	5-58	5-54	5-58
3				6-31N
4	HOLIDAY			
7				6-20N
8				5-17N
9				6-06N
10				5-61N
11				5-55N
14				6-17N
15	5-58	6-30H	5-58	6-30
16				5-55N
17				5-35N
18				5-33N
21				5-36N
22				4-52N
23	10	4-13	4-04	4-13
24				3-56N
25				3-62N
28	3-55	3-55	3-10L	3-10
29	3-34	3-59	3-34	3-59
30				4-10N
31				4-43N

87Mar Strike 98.00

Jul	Open	High	Low	Close
1				4-61N
2	4-57	4-57H	4-57	4-57
3				5-30N
4	HOLIDAY			
7				5-20N
8				4-24N
9				5-04N
10				4-61N
11	4-48	4-54	4-48	4-54
14				5-16N
15				5-24N
16				4-54N
17				4-34N
18	4-20	4-32	4-20	4-32
21				4-34N
22	4-06	4-06	3-54	3-54
23				3-24N
24	3-20	3-20	3-04	3-04
25				3-09N
28	2-52	2-54	2-30L	2-30
29	2-58	3-08	2-58	3-08
30	3-14	3-30	3-14	3-21
31				3-51N

87Mar Strike 100.00

Jul	Open	High	Low	Close
1				4-08N
2	4-03	4-03	4-03	4-03
3	4-00	4-36H	4-00	4-36
4	HOLIDAY			
7	4-30	4-30	4-24	4-24
8				3-38N
9				4-16N
10				4-08N
11				4-01N
14				4-20N
15				4-24N
16	3-60	3-60	3-60	3-60
17				3-44N
18				3-41N
21				3-43N
22	3-02	3-03	3-02	3-03
23	2-46	2-46	2-41	2-41
24				2-27N
25	2-42	2-42	2-32	2-32
28	2-20	2-20	2-00L	2-00
29	2-18 2-19	2-31	2-10	2-31
30	2-36	2-44	2-36	2-44
31	3-00	3-02	3-00	3-01

87Mar Strike 102.00

Jul	Open	High	Low	Close
1				3-24N
2	3-10	3-25	3-10	3-25
3				3-47N
4	HOLIDAY			
7	3-32	3-40H	3-32	3-40
8				2-60N
9				3-33N
10				3-25N
11				3-19N
14	3-13	3-30	3-13	3-30
15				3-37N
16	3-11	3-14	3-07	3-09
17	3-00	3-00	2-55	2-60
18	2-56	2-58	2-56	2-58
21				2-59N
22	2-32	2-32	2-26	2-26
23				2-02N
24				1-57N
25				1-60N
28	1-53	1-53	1-33L	1-33
29				1-61N
30	2-00	2-07	2-00	2-07
31	2-10	2-34	2-10	2-31

87Mar Strike 104.00

Jul	Open	High	Low	Close
1				2-48N
2	2-38	2-47	2-38	2-47
3	2-62	3-06H	2-62	3-06
4	HOLIDAY			
7	3-00	3-00	2-62	2-62
8	2-29	2-29	2-24	2-24
9	2-42	2-55	2-40	2-55
10	2-57	2-57	2-48	2-48
11	2-35	2-42	2-35	2-42
14	2-22	2-48	2-22	2-48
15	2-35	2-49	2-35	2-49
16				2-33N
17	2-32	2-32	2-19	2-19
18	2-18	2-18	2-17	2-17
21				2-18N
22	2-02	2-02	1-56	1-56
23	1-30	1-35	1-30L	1-35
24				1-29N
25				1-32N
28				1-12N
29				1-31N
30	1-40	1-40	1-40	1-40
31	1-43	2-01	1-43	1-61

87Mar Strike 106.00

Jul	Open	High	Low	Close
1				2-16N
2	2-06	2-16	2-06	2-16
3	2-22	2-32H	2-22	2-32
4	HOLIDAY			
7				2-26N
8	2-00	2-00	1-61	1-61
9				2-20N
10				2-15N
11				2-09N
14				2-15N
15				2-15N
16	1-63	1-63	1-62	1-62
17				1-53N
18	1-47	1-50	1-45	1-49
21	1-48	1-51	1-48	1-51
22	1-30	1-30	1-27	1-27
23	1-15	1-15	1-11	1-11
24	1-09	1-09	1-06	1-06
25	1-08	1-10	1-08	1-10
28	1-05	1-05	0-58L	0-58
29				1-09N
30	1-16	1-18	1-16	1-18
31	1-32	1-33	1-32	1-33

87Mar Strike 108.00

Jul	Open	High	Low	Close
1				1-50N
2				1-50N
3				2-01N
4	HOLIDAY			
7				1-61N
8				1-34N
9				1-57N
10				1-50N
11	1-47	1-47	1-40	1-43
14	1-45	1-49H	1-45	1-49
15				1-51N
16	1-37	1-49	1-36	1-36
17				1-27N
18				1-23N
21	1-22 1-20	1-22	1-20	1-22
22	1-08	1-10	1-04	1-04
23				0-56N
24				0-56N
25				0-55N
28	0-50	0-50	0-42L	0-42
29				0-56N
30	0-63	1-00	0-63	1-00
31	1-08	1-10	1-08	1-10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1							5	4		9
2			5	5	5	18	10	10		53
3					1L		3	1L		5
4	HOLIDAY									
7					5	10	5			20
8						2	1L	5		8
9							30			30
10							1			1L
11	20H			1L	25				100H	146
14						1L	202H		25	228
15	15L						57		25	97
16					1	24		4	30	59
17						52	6		5	63
18			1L	1		21	1	11		35
21								3	75	78
22				50H	5	2	1	15	23	96
23			915H				1	2		918H
24				1				10		11
25					7			5		12
28			2	2	38H	61H		45H	100	248
29			3	2	6					11
30				7	10	11	8	5	23	64
31					20	52	23	10	1L	106
TOTAL	35		926	69	123	254	354	130	407	2.298

Call open contracts Reported in contracts—Future 87Mar

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	1L	2H	106L	1L	67	24	80	169	25L	475
2	1	2	111	6	67	11L	78L	159	25	460L
3	1	2	111	6	66L	11	81	159	25	462
4	HOLIDAY									
7	1	2	111	6	71	21	86	159	25	482
8	1	2	111	6	71	21	87	158L	25	482
9	1	2	111	6	71	21	87	158	25	482
10	1	2	111	6	66	21	87	158	25	477
11	21H	2	111	7	91	21	87	158	125	623
14	21	2	111	7	91	22	277	158	150	839
15	11	2	111	7	91	22	289	158	150	841
16	11	2	111	7	92	42	289	159	155	868
17	11	2	111	7	92	82	295	162	160	922
18	11	2	112	8	92	98	296	167	160	946
21	11	2	112	8	92	98	296	167	185	971
22	11	2	112	58	87	99	297	167	185	1,018
23	11	2	925	58	87	99	297	167	185	1,831
24	11	2	925	59	87	99	297	177	185	1,842
25	11	2	925	59	89	99	297	177	185	1,844
28	11	2	925	61	124	100	297	222H	235H	1,977H
29	11	2	928H	61	129H	100	297	222	135	1,885
30	11	2	928	68H	94	100	305	217	135	1,860
31	11	2	928	68	103	139H	308H	217	135	1,911

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 58.00

Aug	Open	High	Low	Close
1				39-26N
4				39-50N
5				38-36N
6				38-14N
7				39-08N
8				41-05N
11				41-54N
12				41-50N
13				43-02N
14				42-50N
15				42-50N
18				43-08N
19				44-16N
20				44-28N
21				43-56N
22				42-41N
25				
26				
27				
28				
29				

86Sep Strike 72.00

Aug	Open	High	Low	Close
1				25-26N
4				25-50N
5				24-36N
6				24-14N
7				25-08N
8				27-06N
11				27-54N
12				27-50N
13				29-02N
14				28-50N
15				28-50N
18				29-08N
19				30-16N
20				30-28N
21				29-56N
22				28-41N
25				
26				
27				
28				
29				

86Sep Strike 74.00

Aug	Open	High	Low	Close
1				23-26N
4				23-50N
5				22-36N
6				22-14N
7				23-08N
8				25-06N
11				25-54N
12				25-50N
13				27-02N
14				26-50N
15				26-50N
18				27-08N
19				28-16N
20				28-28N
21				27-56N
22				26-41N
25				
26				
27				
28				
29				

86Sep Strike 76.00

Aug	Open	High	Low	Close
1				21-26N
4				21-50N
5				20-36N
6				20-14N
7				21-08N
8				23-06N
11				23-54N
12				23-50N
13				25-02N
14				24-50N
15				24-50N
18				25-08N
19				26-16N
20				26-28N
21				25-56N
22				24-41N
25				
26				
27				
28				
29				

86Sep Strike 78.00

Aug	Open	High	Low	Close
1				19-26N
4				19-50N
5				18-36N
6				18-14N
7				19-08N
8				21-06N
11				21-54N
12				21-50N
13				23-02N
14				22-50N
15				22-50N
18				23-08N
19				24-16N
20				24-28N
21				23-56N
22				22-41N
25				
26				
27				
28				
29				

86Sep Strike 80.00

Aug	Open	High	Low	Close
1				17-26N
4				17-50N
5				16-36N
6				16-14N
7				17-08N
8				19-06N
11				19-54N
12				19-50N
13				21-02N
14				20-50N
15				20-50N
18				21-08N
19				22-16N
20				22-28N
21				21-56N
22				20-41N
25				
26				
27				
28				
29				

86Sep Strike 82.00

Aug	Open	High	Low	Close
1				15-26N
4				15-50N
5				14-36N
6				14-14N
7				15-08N
8				17-06N
11				17-54N
12				17-50N
13				19-02N
14				18-50N
15				18-50N
18				19-08N
19				20-16N
20				20-28N
21				19-56N
22				18-41N
25				
26				
27				
28				
29				

86Sep Strike 84.00

Aug	Open	High	Low	Close
1				13-26N
4				13-50N
5				12-36N
6				12-14N
7	13-00	13-08	13-00L	13-08
8				15-06N
11	15-40	15-54H	15-40	15-54
12				15-50N
13				17-02N
14				16-50N
15				16-50N
18				17-08N
19				18-16N
20				18-28N
21				17-56N
22				16-41N
25				
26				
27				
28				
29				

86Sep Strike 86.00

Aug	Open	High	Low	Close
1				11-26N
4				11-50N
5				10-36N
6				10-14N
7				11-08N
8				13-06N
11	13-39	13-54	13-39L	13-54
12				13-50N
13				15-02N
14				14-50N
15				14-50N
18				15-08N
19	15-54	16-16H	15-54	16-16
20				16-28N
21				15-56N
22				14-41N
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 88.00

Aug	Open	High	Low	Close
1				9-26N
4	9-24	9-50	9-24	9-50
5	8-44	8-44	8-36L	8-36
6				8-14N
7	9-00	9-08	9-00	9-08
8	10-40	11-06	10-40	11-06
11				11-54N
12	11-40	11-50	11-40	11-50
13	11-41	13-02H	11-41	13-02
14				12-50N
15	12-50	12-50	12-50	12-50
18				13-08N
19				14-16N
20				14-28N
21				13-56N
22				12-41N
25				
26				
27				
28				
29				

86Sep Strike 90.00

Aug	Open	High	Low	Close
1				7-30N
4				7-52N
5	6-42	7-02	6-38	6-38
6				6-16N
7	5-62	7-08	5-62L	7-08
8	8-40	9-06	8-40	9-06
11	9-50	9-54	9-50	9-54
12	9-40	9-50	9-40	9-50
13	9-43	11-02	9-43	11-02
14				10-50N
15				10-50N
18				11-08N
19	11-61	12-16H	11-61	12-16
20				12-28N
21				11-56N
22	11-03	11-03	10-38	10-41
25				
26				
27				
28				
29				

86Sep Strike 92.00

Aug	Open	High	Low	Close
1				5-37N
4	5-30	5-55	5-19	5-55
5	4-49	5-05	4-44	4-45
6	4-40	4-46	4-17	4-25
7	3-56	5-11	3-56L	5-11
8	5-20	7-06	5-20	7-06
11	8-00	8-00	7-34	7-57
12	8-08	8-08	7-40	7-50
13	7-43	9-02	7-43	9-02
14				8-50N
15	8-50	8-50	8-50	8-50
18	8-19	9-08	8-13	9-08
19	10-06	10-28	10-00	10-16
20	10-50	10-50H	10-28	10-28
21	10-13	10-38	9-56	9-56
22	9-02	9-02	8-37	8-41
25				
26				
27				
28				
29				

86Sep Strike 94.00

Aug	Open	High	Low	Close	
1	4-00	4-18	3-29	3-55	
4	3-27	4-02	3-27	4-02	
5	3-05	3-22	2-61	3-00	
6	2-60	2-62	2-40	2-46	
7	2-17	3-23	2-17L	3-23	
8	3-31	5-09	3-31	5-09	
11	5-60	5-62	5-34	5-55	
12	6-13	6-13	5-44	5-51	
13	5-43	7-02	5-30	7-02	
14	7-15	7-15	6-47	6-47	6-48
15	6-49	6-60	6-49	6-50	
18	6-22	7-08	6-22	7-08	
19	7-62	8-28	7-62	8-16	
20	8-08	8-50H	8-08	8-28	
21	8-28	8-38	7-38	7-56	
22	7-02	7-02	6-38	6-41	
25					
26					
27					
28					
29					

86Sep Strike 96.00

Aug	Open		High	Low	Close	
1	2-50		2-51	2-06	2-22	2-23
4	1-63		2-30	1-57	2-30	
5	1-37		1-63	1-35	1-39	1-37
6	1-34	1-35	1-39	1-15	1-25	1-24
7	1-05	0-63	1-59	0-63L	1-59	1-53
8	1-59	1-52	3-26	1-52	3-22	3-26
11	3-28	3-31	4-06	3-28	3-60	
12	4-20		4-20	3-45	3-55	
13	4-00		5-03	3-39	5-03	
14	4-55		5-20	4-51	4-52	
15	5-10		5-10	4-49	4-51	
18	4-28		5-10	4-16	5-08	5-10
19	5-50	5-62	6-28	5-50	6-16	
20	6-31		6-45H	5-58	6-25	
21	5-58		6-38	5-51	5-51	5-56
22	4-59		5-06	4-33	4-41	
25						
26						
27						
28						
29						

86Sep Strike 98.00

Aug	Open		High	Low	Close	
1	1-38	1-35	1-42	1-07	1-18	1-21
4	1-04	1-09	1-17	0-54	1-13	1-17
5	0-49	0-47	0-58	0-43	0-46	
6	0-41		0-45	0-32	0-36	0-37
7	0-25	0-26	0-56	0-24L	0-55	0-53
8	0-52	0-54	1-54	0-51	1-53	1-49
11	1-58	1-56	2-27	1-55	2-13	2-12
12	2-24	2-31	2-40	1-59	2-09	
13	2-03	2-07	3-14	1-53	3-06	3-14
14	2-58	2-51	3-25	2-46	2-59	2-62
15	3-00		3-19	2-51	2-54	2-57
18	2-31	2-35	3-10	2-17	3-10	
19	3-49	3-50	4-28	3-49	4-13	
20	4-33	4-34	4-58H	3-58	4-28	
21	3-61	4-01	4-38	3-37	3-56	
22	2-47		3-09	2-29	2-42	
25						
26						
27						
28						
29						

86Sep Strike 100.00

Aug	Open		High	Low	Close	
1	0-54	0-56	0-58	0-34	0-43	0-40
4	0-31	0-32	0-35	0-23	0-34	0-35
5	0-19	0-17	0-22	0-15	0-17	0-18
6	0-16	0-15	0-17	0-11	0-13	0-12
7	0-09	0-08	0-21	0-08L	0-21	0-20
8	0-20		0-50	0-18	0-48	0-49
11	0-49	0-53	1-08	0-49	0-60	0-58
12	1-03	1-08	1-12	0-48	0-59	0-55
13	0-51	0-54	1-37	0-43	1-34	1-37
14	1-18	1-15	1-49	1-13	1-21	1-23
15	1-28	1-25	1-38	1-14	1-14	1-17
18	0-62	0-59	1-30	0-52	1-27	1-30
19	1-56	2-00	2-32	1-56	2-24	2-18
20	2-32	2-30	2-50H	1-61	2-27	
21	2-05	1-60	2-40	1-38	1-60	1-58
22	0-46	0-50	1-13	0-36	0-44	0-43
25						
26						
27						
28						
29						

86Sep Strike 102.00

Aug	Open		High	Low	Close	
1	0-27	0-23	0-27	0-15	0-19	0-18
4	0-15	0-14	0-15	0-08	0-11	0-12
5	0-06	0-07	0-08	0-05	0-05	
6	0-06	0-05	0-06	0-03	0-04	0-03
7	0-03		0-06	0-02	0-05	0-06
8	0-05		0-18	0-05	0-16	0-18
11	0-17	0-19	0-28	0-15	0-18	0-20
12	0-22	0-25	0-26	0-16	0-19	C-18
13	0-17	0-18	0-36	0-13	0-35	0-36
14	0-23	0-26	0-44	0-23	0-30	0-31
15	0-30		0-36	0-22	0-22	0-24
18	0-17	0-14	0-28	0-12	0-26	0-27
19	0-38	0-44	0-59	0-38	0-54	0-52
20	0-53	0-57	1-02H	0-30	0-48	0-45
21	0-31	0-25	0-47	0-09	0-16	0-18
22	0-01	0-03	0-04	0-01L	0-01	
25						
26						
27						
28						
29						

86Sep Strike 104.00

Aug	Open		High	Low	Close	
1	0-10		0-11	0-05	0-08	0-07
4	0-06		0-06	0-02	0-04	
5	0-02		0-03	0-01L	0-02	
6	0-01		0-02	0-01	0-01	
7	0-01		0-02	0-01	0-02	
8	0-02		0-05	0-01	0-04	
11	0-05		0-08	0-04	0-05	0-06
12	0-06	0-07	0-08	0-04	0-04	0-06
13	0-06	0-05	0-12	0-03	0-12	
14	0-09	0-07	0-13	0-07	0-09	0-10
15	0-10	0-09	0-10	0-05	0-06	0-05
18	0-02	0-03	0-06	0-02	0-05	0-06
19	0-08	0-10	0-14	0-08	0-11	
20	0-11	0-13	0-16H	0-05	0-10	0-08
21	0-02	0-03	0-08	0-01	0-01 0-01A	
22						
25						
26						
27						
28						
29						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 106.00					86Sep Strike 108.00				86Sep Strike 110.00			
Aug	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-05	0-05**H**	0-02	0-03		0-02	0-02**H**	0-01**L**	0-01				0-01**N**
4	0-02	0-02	0-01**L**	0-02	0-01	0-01	0-01	0-01	0-01				0-01**N**
5	0-01	0-01	0-01	0-01		0-01	0-01	0-01	0-01	0-01	0-01**H**	0-01**L**	0-01
6	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
7	0-01	0-01	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
8	0-01	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
11	0-02	0-03	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
12	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
13	0-01	0-03	0-01	0-03					0-01**N**	0-01	0-01	0-01	0-01
14	0-03	0-04	0-02	0-02	0-03	0-01	0-01	0-01	0-01				0-01**N**
15	0-02	0-03	0-01	0-01					0-01**N**				0-01**N**
18	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
19	0-01	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
20	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
21	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
22				0-01**A**					0-01**A**				0-01**A**
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Aug	68.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1											
4										10	
5										10	364
6											
7								50H		50	13
8										500H	500H
11								10L	25H		10
12										100	101
13										1L	11
14											10
15										100	
18											
19									20L		3
20											
21											
22											2L
25											
26											
27											
28											
29											
TOTAL								60	45	771	1,014

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		106	925	3,494	9,210	3,442	3,680	1,327	1,647H		23,831
4	117	32	1,259	6,957	11,098	6,232	4,947	1,714	4		32,370
5	720	75	3,843	7,215	8,825	6,638	1,481	207	7	2	29,387
6	59	153	3,106	9,230	3,545	3,179	1,548	20	48		20,888
7	88	261	3,692	10,673H	7,283	1,857L	724	10L	51		24,752
8	323	134	4,478H	9,028	16,449H	5,876	2,014	648	8		39,958H
11	101	101	1,079	3,677	12,937	8,939	4,897	653	38		32,467
12	1,464H	461H	282	1,961	9,839	10,632	4,357	139	23		29,359
13	9	66	258	2,787	7,813	14,689	4,157	524	8	39H	30,362
14		69	183	1,493	5,727	11,787	6,358	1,141	21	5	26,794
15	100	2L	93	1,028	5,901	5,375	4,612	229	13		17,453
18	11	162	322	905	4,178	8,027	2,099	915	5	1L	16,625L
19	28	71	229	1,345	5,924	13,248	12,345	1,529	2L	1	34,745
20	2L	7	316	785	4,063	12,012	11,650	1,802H	18	9	30,664
21	10	20	28L	720	1,692L	22,882H	12,562H	211	147	22	38,294
22	3		72	215L	5,794	10,861	630L	41	14	1	17,633
25											
26											
27											
28											
29											
TOTAL	3,035	1,720	20,165	61,513	120,278	145,676	78,061	11,110	2,054	80	445,582

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Aug	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						25H		268H	26H	2,010	2,954H
4								268	26	2,010	2,954
5								268	26	2,020	2,704
6								268	26	2,010	2,704
7								268	26	2,042	2,656
8								268	26	2,210H	1,308
11								268	1L	2,010	113
12								258	1	2,007	103
13								257		2,005	30
14								157		2,005	19
15								157		2,002L	13
18								157		2,002	11
19								157		2,002	5L
20								157		2,002	5
21								3L		2,002	5
22											
25											
26											
27											
28											
29											

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	9,897	8,659H	12,966H	15,477	25,082	25,999H	18,935	11,996	10,368H	15,130	159,792H
4	10,007H	8,628	12,414	16,027	23,113	22,999	17,726	12,153	10,347	15,127	153,799
5	9,820	8,572	12,120	16,760	22,113	21,154	16,985	12,311	10,333	15,129	150,315
6	9,832	8,469	12,201	17,514H	23,465	20,126	16,562	12,332H	10,288	15,133	150,930
7	9,760	8,525	11,799	16,963	25,252H	20,713	16,360	12,260	10,317	15,133	152,074
8	9,947	8,448	10,750	16,224	24,024	20,953	16,589	11,806	10,322	15,133	148,008
11	9,782	8,387	10,758	14,952	24,400	18,707	17,587	11,763	10,322	15,133	144,183
12	6,501	8,544	10,642	14,656	19,928	20,938	18,310	11,792	10,299	15,134H	139,113
13	5,726	8,190	10,866	13,036	19,687	24,419	16,799	11,640	10,292	15,114	138,061
14	4,036	6,722	10,762	12,987	17,898	22,183	16,308L	11,628	10,282	15,109	130,096
15	3,050	4,441	10,293	12,848	18,065	21,260	17,820	11,580	10,266	15,105	126,900
18	2,444	3,827	10,172	12,273	16,891	22,049	18,474	11,565	10,268	15,108	125,241
19	1,651	2,403	9,186	11,199	14,904	17,549L	21,340	10,492	10,220	15,106	116,214
20	831	1,663	6,648	10,554	13,940	17,670	21,549	10,161	10,214	15,097	110,491L
21	818L	1,370L	2,926L	7,764L	12,230L	25,105	27,073H	10,052L	10,082L	15,075L	114,505
22											
25											
26											
27											
28											
29											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Aug	Open	High	Low	Close
1				16-34N
4				16-62N
5				15-48N
6				15-28N
7				16-24N
8				18-18N
11				19-04N
12				19-00N
13				20-20N
14				20-00N
15				20-02N
18				20-22N
19				21-30N
20				21-39N
21				21-04N
22				19-58N
25				20-32N
26				21-42N
27				20-20N
28				20-56N
29				21-46N

86Dec Strike 82.00

Aug	Open	High	Low	Close
1				14-34N
4				14-62N
5				13-48N
6				13-28N
7				14-24N
8				16-18N
11				17-04N
12				17-00N
13				18-20N
14				18-00N
15				18-02N
18				18-22N
19				19-30N
20				19-39N
21				19-04N
22				17-58N
25				18-32N
26				19-42N
27				18-20N
28				18-56N
29				19-46N

86Dec Strike 84.00

Aug	Open	High	Low	Close
1				12-40N
4				13-06N
5				11-54N
6				11-34N
7				12-24N
8				14-18N
11				15-04N
12				15-00N
13				16-20N
14				16-00N
15				16-02N
18				16-22N
19				17-30N
20				17-39N
21				17-04N
22				15-58N
25				16-32N
26				17-42N
27				16-21N
28				16-54N
29				17-46N

86Dec Strike 86.00

Aug	Open	High	Low	Close
1				10-57N
4				11-15N
5				10-04N
6				9-52N
7				10-32N
8				12-19N
11				13-05N
12				13-02N
13				14-20N
14				14-00N
15				14-02N
18				14-22N
19				15-30N
20				15-39N
21	15-18	15-18H	15-04L	15-04
22				13-58N
25				14-32N
26				15-42N
27				14-24N
28				14-56N
29				15-46N

86Dec Strike 88.00

Aug	Open	High	Low	Close
1				9-11N
4	9-14	9-33	9-14	9-33
5	8-44	8-44	8-30	8-30
6				8-08N
7	7-52	8-55	7-52L	8-55
8				10-30N
11				11-10N
12				11-08N
13				12-20N
14				12-00N
15	12-11	12-11H	12-00	12-00
18				12-23N
19				13-30N
20				13-42N
21				13-08N
22	12-04	12-04	11-60	11-60
25				12-32N
26				13-42N
27				12-26N
28				12-58N
29				13-47N

86Dec Strike 90.00

Aug	Open	High	Low	Close
1				7-40N
4				7-56N
5	7-02	7-02	6-60	6-60
6	6-48	6-48	6-48	6-48
7	6-24	7-17	6-24L	7-17
8				8-48N
11	9-20	9-25	9-20	9-25
12	9-32	9-32	9-21	9-21
13				10-26N
14				10-09N
15				10-13N
18				10-28N
19	11-38	11-38	11-35	11-35
20				11-46N
21				11-14N
22				10-05N
25				10-39N
26	11-13	11-49H	11-13	11-49
27				10-32N
28				11-01N
29				11-52N

86Dec Strike 92.00

Aug	Open	High	Low	Close
1				6-14N
4	5-53	6-27	5-52	6-27
5				5-37N
6	5-40	5-40	5-19	5-19
7	5-12	5-56	5-12L	5-56
8	6-56	7-14	6-56	7-14
11				7-49N
12				7-43N
13	8-10	8-43	8-10	8-43
14	8-44	8-44	8-28	8-28
15				8-31N
18				8-50N
19	9-35	9-47	9-35	9-47
20	9-55	9-58	9-54	9-54
21	10-00	10-00H	9-23	9-23
22				8-20N
25				8-50N
26	9-13	9-57	9-13	9-57
27				8-45N
28				9-12N
29	9-53	9-61	9-53	9-61

86Dec Strike 94.00

Aug	Open	High	Low	Close
1	5-00	5-00	4-53	4-61
4	4-60	5-08	4-60	5-08
5	4-26	4-26	4-20	4-21
6	4-17	4-17	3-62L	4-07
7	4-00	4-45	3-62	4-37
8	5-22	5-53	5-20	5-50
11	6-30	6-30	6-00	6-15
12	6-15	6-15	6-02	6-09
13	6-12	7-01	6-12	7-01
14	7-00	7-00	6-62	6-62
15	6-51	6-54	6-51	6-54
18	6-50	7-10	6-50	7-10
19	7-47	8-02	7-47	8-00
20				8-07N
21				7-43N
22	6-41	6-50	6-41	6-44
25				7-08N
26	7-31	8-03	7-31	8-03
27	7-00	7-00	6-59	7-00 6-59
28	7-22	7-29	7-22	7-29
29	8-07	8-12H	8-07	8-12

86Dec Strike 96.00

Aug	Open	High	Low	Close
1	4-07	4-09	3-43	3-52
4	3-32	3-61	3-30	3-61
5	3-18	3-36	3-16	3-16
6	3-15 3-12	3-16	3-00	3-07
7	2-58	3-33	2-55L	3-33
8	3-33	4-30	3-33	4-25
11	4-38	4-62	4-38	4-53
12	5-00	5-00	4-39	4-48
13	4-45	5-35	4-36	5-35
14	5-26	5-45	5-18	5-18
15	5-28	5-28	5-15	5-21
18	4-62	5-38	4-62	5-38
19	6-12	6-28	6-10	6-24
20	6-43	6-50H	6-10	6-32
21	6-30	6-37	6-04	6-04
22	5-33	5-38	5-14	5-15
25	5-08	5-36	5-08	5-36
26	5-62	6-29	5-62	6-29
27	6-11	6-11	5-26	5-26
28	6-20	6-20	5-46	5-60
29	6-24	6-31	6-24	6-31

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Aug	Open		High	Low	Close	
1	3-09	3-15	3-15	2-45	2-58	
4	2-35	2-40	2-60	2-35	2-60	
5	2-28	2-31	2-40	2-22	2-26	
6	2-25		2-25	2-05	2-13	
7	2-00	2-04	2-42	2-00L	2-38	
8	2-36	2-37	3-21	2-36	3-20	
11	3-29		3-50	3-25	3-36	3-39
12	3-49		3-49	3-29	3-37	
13	3-37		4-10	3-20	4-10	
14	4-00		4-20	3-50	3-61	
15	4-06		4-12	3-59	4-00	
18	3-49		4-16	3-44	4-16	
19	4-60		5-01	4-46	4-58	4-61
20	5-08		5-18H	4-43	5-03	
21	4-45		5-08	4-22	4-44	
22	3-56		4-12	3-53	4-00	
25	4 01		4-16	3-53	4-16	
26	4 24		4-62	4-24	4-62	
27	4-42		4-48	4-04	4-04	
28	4-05	4-10	4-51	4-05	4-29	
29	5-10		5-10	4-50	5-02	

86Dec Strike 100.00

Aug	Open		High	Low	Close	
1	2-26		2-26	2-00	2-10	
4	2-00		2-11	1-58	2-11	
5	1-46	1-55	1-60	1-43	1-48	
6	1-46		1-46	1-30	1-36	
7	1-28	1-29	1-60	1-25L	1-54	
8	1-55		2-28	1-55	2-25	2-28
11	2-33		2-49	2-26	2-40	
12	2-47	2-49	2-55	2-28	2-39	
13	2-40	2-36	3-05	2-20	3-02	3-05
14	2-56		3-13	2-47	2-59	
15	2-61		3-05	2-54	2-57	
18	2-44	2-40	3-09	2-40	3-09	3-08
19	3-32	3-27	3-53	3-27	3-46	
20	3-52	3-50	4-02H	3-32	3-50	3-52
21	3-33		3-57	3-18	3-30	
22	2-56		3-09	2-47	2-56	
25	2-51	2-45	3-06	2-45	3-03	3-06
26	3-17		3-42	3-14	3-42	
27	3-10	3-17	3-37	2-58	2-58	2-60
28	2-61	3-09	3-35	2-61	3-12	
29	3-40	3-50	3-53	3-35	3-42	

86Dec Strike 102.00

Aug	Open		High	Low	Close	
1	1-46	1-45	1-47	1-30	1-35	
4	1-28		1-39	1-23	1-37	
5	1-17		1-25	1-12	1-13	
6	1-15		1-15	1-01	1-07	1-06
7	0-63		1-22	0-61L	1-20	
8	1-23		1-48	1-20	1-46	
11	1-50		1-63	1-48	1-56	
12	2-00		2-02	1-49	1-55	
13	1-57		2-12	1-40	2-12	
14	2-08	2-05	2-19	1-60	2-04	
15	2-03	2-10	2-14	2-00	2-04	
18	1-59		2-15	1-53	2-14	2-13
19	2-32	2-40	2-52	2-32	2-46	
20	2-53		3-00H	2-36	2-50	
21	2-33	2-41	2-55	2-25	2-30	2-35
22	2-07	2-08	2-17	1-57	2-01	2-02
25	1-61	1-57	2-12	1-57	2-11	2-12
26	2-16		2-41	2-16	2-41	
27	2-22	2-18	2-36	2-00	2-01	2-04
28	2-04	2-09	2-36	2-04	2-20	2-18
29	2-39	2-50	2-50	2-32	2-45	2-43

86Dec Strike 104.00

Aug	Open		High	Low	Close	
1	1-17	1-18	1-18	1-01	1-07	
4	1-03		1-07	0-61	1-07	
5	0-57	0-60	1-00	0-52	0-53	0-54
6	0-53	0-54	0-54	0-44	0-46	
7	0-41		0-60	0-41L	0-58	
8	0-58		1-13	0-57	1-12	
11	1-16		1-25	1-14	1-19	
12	1-22		1-26	1-12	1-17	1-18
13	1-17		1-38	1-09	1-35	
14	1-25	1-29	1-40	1-19	1-25	
15	1-31		1-33	1-23	1-25	
18	1-16		1-36	1-15	1-34	
19	1-50		2-00	1-50	1-61	
20	2-00		2-10H	1-50	1-63	
21	1-47	1-54	2-04	1-42	1-48	1-50
22	1-26	1-30	1-38	1-21	1-23	1-26
25	1-25	1-18	1-33	1-18	1-31	1-33
26	1-33	1-37	1-56	1-33	1-53	
27	1-37	1-43	1-50	1-25	1-25	1-27
28	1-25	1-30	1-52	1-25	1-37	1-35
29	1-54	1-58	1-60	1-48	1-57	1-53

86Dec Strike 106.00

Aug	Open		High	Low	Close	
1	0-54	0-55	0-58	0-48	0-50	
4	0-42		0-49	0-42	0-49	
5	0-39		0-43	0-35	0-37	
6	0-35		0-35	0-30	0-30	0-32
7	0-25	0-26	0-41	0-25L	0-39	
8	0-39		0-52	0-39	0-50	
11	1-00		1-00	0-54	0-55	
12	1-00		1-00	0-53	0-54	
13	0-52		1-05	0-49	1-02	
14	1-00		1-07	0-59	0-59	
15	1-00		1-01	0-59	0-61	
18	0-53	0-57	1-04	0-53	1-02	
19	1-12	1-15	1-25	1-12	1-22	
20	1-22	1-25	1-32H	1-16	1-25	
21	1-18	1-15	1-26	1-10	1-12	1-15
22	0-60		1-06	0-56	0-59	0-60
25	0-57	0-58	1-00	0-55	1-00	
26	1-02		1-16	1-02	1-16	
27	1-06	1-04	1-12	0-58	0-58	0-60
28	0-61		1-13	0-59	1-03	1-02
29	1-17	1-20	1-20	1-11	1-17	1-16

86Dec Strike 108.00

Aug	Open		High	Low	Close	
1	0-39		0-39	0-34	0-35	
4	0-34		0-34	0-29	0-33	
5	0-29		0-30	0-23	0-24	
6	0-20		0-21	0-20	0-20	
7	0-18		0-28	0-18L	0-28	
8	0-26		0-37	0-26	0-33	
11	0-37		0-41	0-37	0-38	
12	0-38		0-39	0-36	0-36	
13	0-36		0-46	0-31	0-45	
14	0-42		0-46	0-40	0-40	
15	0-42		0-43	0-39	0-40	
18	0-39		0-44	0-34	0-44	
19	0-52	0-54	0-60	0-52	0-58	
20	0-63		1-02H	0-54	0-59	
21	0-56		0-60	0-50	0-50	0-53
22	0-38	0-41	0-45	0-36	0-38	
25	0-35		0-42	0-35	0-42	
26	0-45		0-53	0-43	0-51	0-53
27	0-44		0-49	0-39	0-39	
28	0-39		0-50	0-38	0-43	
29	0-52		0-55	0-49	0-53	

86Dec Strike 110.00

Aug	Open		High	Low	Close	
1	0-26		0-27	0-23	0-23	
4	0-22	0-20	0-24	0-20	0-23	
5	0-21		0-21	0-16	0-17	
6	0-14	0-16	0-16	0-14	0-14	
7	0-13		0-19	0-13L	0-17	
8	0-19		0-23	0-19	0-21	
11	0-24	0-25	0-26	0-24	0-26	0-25
12	0-24		0-25	0-22	0-24	0-25
13	0-21		0-29	0-21	0-28	
14	0-26		0-31	0-25	0-25	
15	0-27		0-29	0-24	0-25	
18	0-24		0-31	0-23	0-28	
19	0-38	0-36	0-40	0-36	0-38	
20	0-42		0-43H	0-36	0-40	
21	0-34		0-40	0-33	0-33	
22	0-30		0-30	0-24	0-28	
25	0-24		0-27	0-22	0-27	0-26
26	0-28		0-34	0-28	0-34	
27	0-29	0-30	0-32	0-25	0-25	
28	0-27		0-33	0-25	0-27	
29	0-34		0-35	0-31	0-34	0-35

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Aug	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1								11	1,148
4					10H		5	5	586
5					10	1L		13	1,596
6						10	50	290	943
7					10	9	40	1,034H	2,436
8						1		445	2,963H
11						5		71	582
12						5		17	479
13							10	76	356
14							250H	250	52
15					1L			1L	161
18								3	92
19						5	6	378	659
20							80	50	145
21				15H			1L		68
22					1			12	239
25									26L
26						50H	7	73	34
27								2	29
28								1	211
29								10	102
TOTAL				15	32	86	449	2,742	12,907

Aug	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	2,263	1,935	804	418	203	278	445	7,505
4	1,485	953L	679L	216L	54L	310	413	4,716L
5	2,687	4,924	1,305	1,659	115	6L	114	12,430
6	2,431	1,152	1,091	5,996	85	248	72	12,368
7	2,973	4 576	2,627	728	629	48	287	15,397
8	2,989H	6,466	4,109	2,356	785	412	491	21,017
11	1,526	3,255	2,774	2,736	1,135	207	3,951	16,242
12	1,013	4,212	1,345	1,473	261	99	901	9,805
13	2,507	5,241	3,516	1,786	579	322	471	14,864
14	2,030	3,066	3,924	3,708	682	126	451	14,539
15	529	1,213	3,132	1,404	511	186	73	7,211
18	668	5,021	2,138	1,197	465	427	62L	10,073
19	533	6,695H	7,060	5,709	2,915	3,116	714	27,790H
20	222	3,071	6,817	7,589	3,130	1,186	707	22,997
21	221	1,743	4,990	2,186	1,765	479	450	11,918
22	265	5,612	5,167	7,596H	4,252	808	1,495	25,447
25	204	3,362	4,288	4,548	3,092	2,840	9,131H	27,491
26	649	2,607	5,434	4,560	3,786	1,227	4,205	22,632
27	21L	5,355	5,375	3,185	2,899	4,703H	858	22,427
28	1,291	2,768	8,885H	3,529	4,371H	1,247	581	22,884
29	24	1,599	6,100	3,558	1,350	815	5,962	19,520
TOTAL	26,531	74,826	81,560	66,137	33,064	19,090	31,834	349,273

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Aug	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1			2**H**	45	440**H**	294**L**	612	1,638**L**	3,902**L**
4			2	45	440	294	612	1,638	4,155
5			2	45	440	295	611	1,651	5,229
6			2	45	430	297	616	1,873	5,479
7			2	45	435	301**H**	621**H**	2,638	6,328**H**
8			2	45	435	301	621	2,670**H**	6,135
11			2	45	435	301	621	2,557	6,043
12			2	45	435	297	621	2,552	5,995
13			2	45	435	297	621	2,494	6,005
14			2	46**H**	435	297	613	2,554	5,868
15			2	45	434	297	603	2,554	5,898
18			2	45	434	297	603	2,551	5,848
19			2	30	434	297	598	2,346	5,543
20			2	30	434	297	598	2,249	5,301
21				14**L**	432	297	597	2,249	5,292
22				14	431	297	597	2,257	5,406
25				14	431	297	597	2,257	5,401
26				14	431	297	590**L**	2,228	5,371
27				14	431	297	590	2,232	5,367
28				14	427**L**	297	590	2,230	5,367
29				14	427	297	590	2,238	5,467

Aug	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	7,344	13,605	8,304**L**	11,413	4,090**L**	2,855**L**	1,774**L**	56,318**L**
4	7,481	13,495**L**	8,408	11,445	4,112	3,119	1,990	57,236
5	7,290**L**	17,262	9,388	11,648	4,174	3,111	2,043	63,189
6	7,914	17,396	9,633	10,445**L**	4,157	3,093	2,052	63,432
7	8,877	15,265	11,279	10,741	4,522	3,127	2,130	66,311
8	9,437	18,725	11,925	11,383	4,687	3,460	2,365	72,191
11	9,046	19,508	13,226	12,272	4,976	3,434	5,694	78,160
12	9,449**H**	20,523	12,303	12,448	5,169	3,481	6,506	79,826
13	9,269	20,988	11,654	12,921	5,414	3,751	6,895	80,791
14	8,850	20,540	11,827	15,731	5,849	3,854	7,137	83,603
15	8,216	19,662	12,291	16,274	5,997	3,820	7,177	83,270
18	8,290	22,675	13,491	16,359	6,091	3,740	7,174	87,600
19	8,039	22,226	16,745	17,178	7,415	5,653	7,253	93,759
20	8,028	21,437	16,714	19,404	8,731	6,294	7,373	96,892
21	7,915	21,289	17,075	19,568	9,294	6,439	7,332	97,793
22	8,046	22,790	16,520	21,412	11,687	6,446	6,633	102,536
25	8,162	23,316	17,345	22,842	13,144	8,217	14,283	116,306
26	8,141	23,335	17,002	23,344	15,324	8,690	17,996	122,763
27	8,149	25,276	18,560	23,655	16,743	12,028	17,919	131,261
28	9,225	26,194**H**	21,812	24,461	17,993	12,329	17,931	138,870
29	8,722	24,256	23,714**H**	24,817**H**	18,070**H**	12,793**H**	23,440**H**	144,845**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	87Mar Strike 92.00				87Mar Strike 94.00				87Mar Strike 96.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				6-33N				5-26N	4-34	4-34	4-34	4-34
4				6-44N				5-35N				4-34N
5				5-59N				4-57N	4-05	4-05	3-63	3-63
6	5-60	5-60	5-43	5-43	4-44	4-44	4-43L	4-43				3-52N
7	5-27	6-18	5-27L	6-18	5-04	5-12	5-04	5-12	3-51	4-14	3-51L	4-14
8				7-26N				6-13N				5-08N
11				7-54N				6-35N	5-22	5-24	5-22	5-24
12				7-48N				6-30N	5-20	5-20	5-19	5-19
13				8-36N	6-36	7-10	6-36	7-10				5-59N
14				8-20N				6-59N	5-56	5-56	5-44	5-44
15				8-18N				6-56N	5-58	5-58	5-42	5-42
18				8-36N				7-10N	5-21	5-57	5-21	5-57
19	9-18	9-29H	9-18	9-29				7-61N				6-40N
20				9-35N				8-04N				6-46N
21				9-08N				7-43N				6-23N
22				8-21N				6-60N	5-46	5-46	5-45	5-45
25				8-43N				7-17N				6-00N
26				9-37N	8-03	8-03H	8-03	8-03				6-43N
27				8-32N				7-06N				5-51N
28				8-61N				7-34N				6-16N
29				9-44N				8-12N	6-40	6-50H	6-40	6-50

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Aug	Open	High	Low	Close	Open	High	Low	Closa	Open	High	Low	Close
1				3-40N				2-59N	2-18	2-19	2-18	2-19
4				3-45N	2-55	2-62	2-55	2-62	2-13	2-21	2-13	2-21
5	3-23	3-23	3-12	3-12	2-36	2-50	2-33	2-34	2-04	2-15	2-00	2-00
6				3-03N	2-30	2-30	2-26	2-26				1-57N
7	2-60	3-25	2-60L	3-25	2-20	2-45	2-12L	2-45	1-50	2-07	1-50L	2-07
8				4-08N	2-54	3-17	2-54	3-17	2-15	2-38	2-15	2-38
11				4-23N	3-26	3-31	3-26	3-31	2-43	2-44	2-43	2-44
12				4-15N	3-40	3-40	3-25	3-25	2-49	2-49	2-39	2-45
13	3-60	4-53	3-60	4-53	3-19	3-54	3-12	3-54	2-42	3-00	2-29	3-00
14	4-56	4-56	4-40	4-40	3-48	3-50	3-44	3-44	2-54	2-63	2-54	2-55
15				4-37N	3-48	3-48	3-40	3-40	3-00	3-00	2-52	2-52
18				4-50N	3-23	3-51	3-23	3-51	2-40	2-63	2-40	2-63
19	5-26	5-26	5-26	5-26	4-16	4-16	4-16	4-16	3-30	3-37	3-30	3-31
20	5-46	5-46H	5-32	5-32	4-26	4-35H	4-26	4-30	3-40	3-46H	3-30	3-37
21	5-20	5-30	5-12	5-12	4-14	4-26	4-06	4-10	3-29	3-30	3-19	3-19
22	4-40	4-40	4-37	4-38	3-36	3-43	3-36	3-43	3-00	3-01	2-49	2-54
25	4-37	4-50	4-36	4-50	3-47	3-53	3-36	3-53	2-54	3-00	2-53	3-00
26	5-04	5-29	5-02	5-29	4-00	4-24	3-60	4-24	3-12	3-28	3-06	3-28
27				4-42N	4-07 4-08	4-08	3-42	3-42	3-21	3-21	2-55	2-55
28	5-18	5-18	4-60	4-60	4-08	4-10	3-60	3-60	2-57	3-19	2-57	3-05
29				5-33N	4-20	4-27	4-20	4-27	3-30	3-34	3-25	3-33

	87Mar Strike 104.00				87Mar Strike 106.00				87Mar Strike 108.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	2-00	2-00	1-45	1-53	1-30	1-30	1-27L	1-27	1-18	1-18	1-06L	1-06
4				1-54N				1-29N				1-05N
5	1-39	1-39	1-34	1-34				1-12N				0-58N
6				1-28N				1-06N				0-55N
7	1-25	1-41	1-25L	1-41				1-17N				0-61N
8	1-55	2-00	1-54	2-00				1-33N				1-09N
11	2-10	2-10	1-62	2-06	1-36	1-40	1-32	1-40				1-13N
12	2-06	2-08	2-02	2-04	1-35	1-38	1-35	1-38				1-13N
13	2-00	2-22	1-60	2-22	1-32	1-52	1-30	1-52				1-22N
14	2-20	2-23	2-15	2-15	1-51	1-51	1-45	1-45	1-19	1-30	1-18	1-18
15				2-11N	1-40	1-41	1-40	1-41				1-14N
18	2-07	2-22	2-07	2-22	1-38	1-51	1-38	1-51				1-21N
19	2-50	2-53	2-48	2-48	2-10	2-10	2-04	2-07	1-40	1-47H	1-35	1-40
20	2-55	2-62H	2-40	2-51	2-11	2-14H	2-10	2-10	1-44	1-44	1-40	1-42
21	2-52	2-55	2-35	2-35	1-62	1-62	1-61	1-61	1-32	1-42	1-31	1-31
22	2-16	2-16	2-14	2-14	1-47	1-50	1-43	1-44				1-17N
25	2-18	2-21	2-13	2-21	1-43	1-50	1-43	1-50				1-23N
26	2-30	2-44	2-26	2-44	1-56	2-04	1-55	2-04	1-25	1-36	1-25	1-36
27	2-31	2-37	2-13	2-13	1-60	1-60	1-44	1-44	1-29	1-29	1-17	1-17
28	2-17	2-35	2-17	2-25				1-52N	1-29	1-29	1-24	1-24
29	2-42	2-47	2-42	2-47	2-05	2-06	1-62	2-06	1-36	1-38	1-36	1-38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 110.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	1-07	1-20H	1-07	1-15
20				1-17N
21				1-07N
22	1-00	1-00	0-61	0-61
25				1-02N
26	1-04	1-12	1-04	1-12
27	1-05	1-05	0-60L	0-60
28				1-00N
29	1-06	1-15	1-06	1-15

Call volume of sales Reported in contracts—Future 87Mar

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1			1L			10	11	150	67		239
4					300	1L					301
5			12	1L	19	58H	18				108
6	50H	5			2						57
7	3L	5	1	3	11	10	3				36L
8					9	2	1,000H				1,011
11			900H		55	1	255	9			1,220
12			100		205	12	257	5	5		584
13		1L		10	69	21	12	2			115
14			100	6	206	7	8	1L	286H		614
15			14		305	1		2	1L		323
18			5		10	15	1L	82			113
19	5			5	5	5	37	663	26	11	757
20				1	1L	12	18	51	7		90
21				30H	4	6	48	2	10		100
22			5	17	8	21	13	667H		2L	733
25				6	338	7	304	11			666
26		20H		4	85	6	61	6	8	21	211
27					1,627H	13	357	5	9	7	2,018H
28				2	5	23	62		5		97
29			106		53	18	51	9	10	35H	282
TOTAL	58	31	1,244	85	3,317	249	2,516	1,665	434	76	9,675

Call open contracts Reported in contracts—Future 87Mar

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	11L	2L	929	68L	103L	149L	310L	216L	90L		1,878L
4	11	2	929	68	403	150	310	216	90		2,179
5	11	2	939	68	412	152	328	216	90		2,218
6	25H	6	939	68	414	152	328	216	90		2,238
7	25	6	940H	69	415	152	331	216	90		2,244
8	25	6	940	69	411	152	1,162	216	90		3,071
11	25	6	333L	69	460	153	1,417	222	90		2,775
12	25	6	433	69	659	164	1,490	222	95		3,163
13	25	6	433	76	665	177	1,504	224	95		3,205
14	25	6	383	81	465	184	1,501	225	291		3,161
15	25	6	347	81	203	173	1,501	225	291		2,852
18	25	6	350	81	203	178	1,502	255	291		2,891
19	25	6	336	81	203	167	1,539	800	305	11L	3,473
20	25	6	336	82	199	178	1,552	848H	306	11	3,543
21	25	6	336	112	197	179	1,576	825	312	11	3,579
22	25	6	341	128	192	180	1,589	466	311	12	3,250
25	25	6	341	131	433	182	1,890	472	311	12	3,803
26	25	22H	341	132H	435	183	1,947	472	319	32	3,908
27	25	22	341	132	1,612H	192	2,107	473	326	37	5,267
28	25	22	341	130	1,612	210	2,130H	473	331	37	5,311
29	25	22	423	130	1,611	221H	2,130	477	341H	57H	5,443H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

. **Call options premiums** Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 80.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				19-46**A**
3				18-08**N**
4				18-08**N**
5				16-30**N**
8				15-50**N**
9				16-38**N**
10				16-44**N**
11				14-44**A**
12				13-42**N**
15				14-42**N**
16				14-44**N**
17				15-24**N**
18				13-46**N**
19				12-37**N**
22				13-38**N**
23				13-60**N**
24				15-42**N**
25				15-14**N**
26				15-42**N**
29				14-56**N**
30				16-36**N**

86Dec Strike 82.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				17-46**A**
3				16-10**N**
4				16-08**N**
5				14-32**N**
8				13-53**N**
9				14-39**N**
10				14-44**N**
11				12-44**A**
12				11-50**N**
15				12-46**N**
16				12-48**N**
17				13-26**N**
18				11-48**N**
19				10-45**N**
22				11-42**N**
23				12-00**N**
24				13-42**N**
25				13-14**N**
26				13-42**N**
29				12-56**N**
30				14-36**N**

86Dec Strike 84.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				15-46**A**
3				14-12**N**
4				14-12**N**
5				12-36**N**
8				11-60**N**
9				12-42**N**
10				12-48**N**
11				10-48**A**
12				9-58**N**
15				10-54**N**
16				10-55**N**
17				11-30**N**
18				9-52**N**
19				8-56**N**
22				9-50**N**
23				10-22**N**
24				11-44**N**
25				11-20**N**
26				11-44**N**
29				10-60**N**
30				12-38**N**

86Dec Strike 86.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				13-46**A**
3				12-14**N**
4				12-16**N**
5				10-44**N**
8				10-06**N**
9				10-48**N**
10				10-54**N**
11				8-54**A**
12				8-10**N**
15				9-04**N**
16				9-00**N**
17				9-32**N**
18				8-04**N**
19				7-08**N**
22				7-62**N**
23				8-14**N**
24				9-52**N**
25				9-28**N**
26				9-52**N**
29				9-04**N**
30				10-40**N**

86Dec Strike 88.00

Sep	Open	High	Low	Close	
1	**HOLIDAY**				
2				11-47**A**	
3				10-18**N**	
4				10-20**N**	
5				8-58**N**	
8				8-22**N**	
9				9-00**N**	
10				9-00**N**	
11				7-08**N**	
12				6-36**N**	
15	7-11	7-22	7-11	7-22	
16	6-54	7-18	6-54	7-18	
17				7-46**N**	
18				6-24**N**	
19	5-22	5-40	5-20**L**	5-40	
22	5-50	6-18	5-50	6-14	6-18
23	6-39	7-00	6-26	6-32	
24	6-48	8-00	6-48	8-00	
25	7-31	7-42	7-31	7-42	
26	7-15	8-00	7-15	8-00	
29				7-18**N**	
30	8-20	8-54**H**	8-20	8-50	8-54

86Dec Strike 90.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				9-52**A**
3				8-38**N**
4				8-40**N**
5				7-14**N**
8				6-46**N**
9				7-18**N**
10				7-18**N**
11	5-37	5-39	5-36	5-36
12	5-32	5-32	5-08	5-08
15	5-34	5-52	5-34	5-52
16	5-18	5-44	5-18	5-44
17	5-59	6-04	5-59	6-04
18				4-54**N**
19	4-28	4-28	3-40**L**	4-08
22	4-14	4-47	4-13	4-47
23	5-21	5-21	4-51	4-58
24	5-06	6-20	5-06	6-20
25				6-00**N**
26	6-10	6-20	6-10	6-20
29	5-06	5-45	5-06	5-40
30	6-25	6-63**H**	6-25	6-63

86Dec Strike 92.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					8-00**N**	
3	6-38		6-60**H**	6-38	6-60	
4					6-60**N**	
5					5-44**N**	
8	5-42		5-45	5-15	5-15	
9					5-46**N**	
10	5-35		5-44	5-35	5-44	
11	5-02	5-06	5-06	4-14	4-14	
12	4-32		4-32	3-43	3-52	
15	4-20		4-26	4-11	4-26	
16	4-24		4-24	4-03	4-17	
17	4-28		4-40	4-28	4-34	
18	4-40		4-40	3-32	3-32	
19	2-54		3-00	2-43**L**	2-55	2-56
22	3-15		3-28	3-00	3-28	
23	3-54		4-04	3-28	3-34	
24	3-54		4-52	3-43	4-45	4-52
25	5-03		5-11	4-20	4-31	
26	4-14		4-48	4-14	4-48	
29	4-15		4-16	3-50	4-08	4-06
30	4-18		5-20	4-18	5-20	

86Dec Strike 94.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	7-45		7-45**H**	6-22	6-22	
3	5-34		5-48	5-10	5-28	
4	5-42		5-42	5-14	5-26	
5	4-23		4-38	4-17	4-20	
8	3-60		4-28	3-60	3-62	
9	4-19		4-26	4-15	4-24	
10	4-24		4-24	4-10	4-18	
11	3-34		3-34	2-59	3-02	3-00
12	3-58		3-58	2-37	2-48	2-49
15	3-08	3-11	3-19	3-03	3-12	
16	2-55		3-14	2-46	3-04	
17	3-04		3-22	3-04	3-22	
18	3-29		3-29	2-25	2-25	
19	2-16	2-20	2-20	1-51**L**	1-63	
22	2-14	2-15	2-24	1-63	2-22	2-21
23	2-42		2-54	2-16	2-28	2-27
24	2-21		3-30	2-21	3-27	3-24
25	3-24	3-30	3-47	2-61	3-13	3-11
26	2-46	2-53	3-28	2-40	3-27	
29	2-42	2-36	3-00	2-34	2-53	
30	2-60	3-02	3-54	2-60	3-54	

86Dec Strike 96.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	6-02		6-18**H**	4-51	4-55	
3	4-22		4-27	3-47	4-08	
4	4-20		4-22	3-52	4-04	
5	3-33		3-33	3-00	3-10	3-08
8	2-48	2-44	3-20	2-44	2-53	
9	3-16		3-26	3-02	3-10	3-12
10	3-15		3-17	2-59	3-05	
11	2-36	2-38	2-38	1-61	2-11	2-07
12	2-39	2-49	2-49	1-45	1-54	1-59
15	2-16	2-12	2-21	2-06	2-14	2-18
16	1-61	2-02	2-23	1-56	2-11	2-09
17	2-10	2-18	2-20	2-08	2-18	2-16
18	2-31		2-31	1-36	1-40	1-36
19	1-30	1-32	1-32	1-08**L**	1-17	
22	1-21	1-25	1-34	1-15	1-31	1-33
23	1-48	1-50	1-55	1-25	1-36	1-38
24	1-36	1-35	2-25	1-31	2-21	
25	2-27	2-34	2-40	1-61	2-12	2-08
26	1-50	1-60	2-28	1-46	2-19	2-21
29	1-52		2-02	1-37	1-55	1-57
30	2-04		2-40	1-60	2-37	2-40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	4-40		4-50**H**	3-34	3-38	3-40
3	3-05	3-10	3-16	2-43	3-02	
4	3-08		3-21	2-45	2-63	
5	2-41	2-36	2-41	2-11	2-16	2-14
8	1-55	1-63	2-23	1-55	2-00	1-60
9	2-17	2-20	2-28	2-06	2-15	
10	2-22		2-22	1-60	2-09	2-08
11	1-48	1-56	1-56	1-19	1-28	1-29
12	1-60	1-53	1-60	1-09	1-15	1-17
15	1-30	1-36	1-38	1-24	1-31	1-33
16	1-16	1-22	1-40	1-16	1-25	1-23
17	1-32	1-33	1-33	1-22	1-30	1-32
18	1-37	1-41	1-41	0-62	1-00	0-63
19	0-58	0-62	0-62	0-43**L**	0-49	0-50
22	0-50	0-52	0-60	0-47	0-59	
23	1-08	1-05	1-09	0-56	0-61	0-62
24	0-58		1-33	0-56	1-29	1-31
25	1-38	1-34	1-48	1-15	1-25	1-23
26	1-08	1-10	1-37	1-06	1-30	1-33
29	1-01	1-06	1-18	0-63	1-10	
30	1-13	1-15	1-44	1-13	1-40	1-43

86Dec Strike 100.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	3-27	3-25	3-36**H**	2-31	2-33	
3	2-07	2-04	2-19	1-55	2-08	2-04
4	2-14	2-15	2-25	1-54	2-04	
5	1-46	1-56	1-56	1-24	1-32	1-36
8	1-18	1-21	1-40	1-18	1-24	1-20
9	1-40	1-36	1-43	1-24	1-32	
10	1-34		1-34	1-19	1-25	
11	1-04	1-09	1-09	0-55	0-61	0-60
12	1-18	1-23	1-23	0-48	0-52	0-50
15	1-01	0-60	1-01	0-56	0-61	0-63
16	0-53	0-56	0-62	0-50	0-56	0-57
17	0-59		0-61	0-53	0-59	
18	0-62	1-03	1-03	0-38	0-38	
19	0-32	0-36	0-36	0-28**L**	0-28	0-29
22	0-32		0-35	0-28	0-35	
23	0-45	0-38	0-45	0-34	0-36	
24	0-35	0-36	0-60	0-33	0-57	0-59
25	0-63	1-01	1-04	0-48	0-55	
26	0-41	0-45	0-61	0-40	0-58	0-59
29	0-40	0-45	0-50	0-37	0-43	0-45
30	0-49		1-00	0-45	0-63	1-00

86Dec Strike 102.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2-25	2-30	2-36**H**	1-42	1-44	1-17
3	1-26	1-30	1-38	1-17	1-30	
4	1-38	1-40	1-42	1-18	1-26	1-23
5	1-08	1-14	1-15	0-61	1-00	1-02
8	0-55	0-49	1-07	0-49	0-54	0-55
9	1-01	1-04	1-07	0-58	0-60	0-61
10	0-62	1-00	1-01	0-54	0-56	
11	0-43	0-46	0-48	0-35	0-37	0-36
12	0-48	0-53	0-53	0-32	0-32	
15	0-38		0-41	0-36	0-39	0-40
16	0-33	0-34	0-40	0-31	0-36	
17	0-38		0-38	0-32	0-36	0-35
18	0-39	0-40	0-40	0-21	0-22	0-21
19	0-20	0-19	0-20	0-15**L**	0-17	
22	0-19		0-20	0-16	0-19	0-20
23	0-22		0-25	0-19	0-21	
24	0-19	0-18	0-33	0-18	0-32	0-33
25	0-35	0-38	0-41	0-29	0-32	
26	0-25	0-26	0-37	0-24	0-34	0-35
29	0-26		0-30	0-21	0-25	0-24
30	0-27		0-37	0-25	0-36	0-37

86Dec Strike 104.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-38	1-46	1-49**H**	1-07	1-12	1-09
3	0-57	0-62	1-04	0-55	1-00	0-61
4	1-05	1-03	1-07	0-53	0-59	0-58
5	0-48		0-50	0-38	0-43	0-42
8	0-35	0-38	0-46	0-34	0-34	
9	0-43	0-41	0-45	0-37	0-40	
10	0-39		0-41	0-34	0-36	
11	0-27	0-28	0-28	0-23	0-24	
12	0-34		0-34	0-21	0-21	0-22
15	0-28	0-29	0-29	0-23	0-24	0-25
16	0-22		0-24	0-20	0-21	
17	0-22		0-23	0-18	0-20	
18	0-22	0-23	0-23	0-12	0-12	0-13
19	0-12		0-12	0-08**L**	0-09	
22	0-10		0-11	0-08	0-10	
23	0-13	0-12	0-14	0-10	0-11	
24	0-10	0-09	0-19	0-09	0-18	
25	0-21		0-22	0-16	0-17	0-18
26	0-15		0-21	0-13	0-20	0-21
29	0-13		0-17	0-12	0-14	
30	0-14		0-21	0-14	0-20	0-21

86Dec Strike 106.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-05		1-11**H**	0-46	0-47	0-46
3	0-39	0-37	0-45	0-37	0-41	
4	0-47	0-44	0-47	0-35	0-38	0-37
5	0-32	0-34	0-34	0-25	0-26	0-27
8	0-22		0-30	0-22	0-23	0-22
9	0-25	0-28	0-30	0-23	0-24	0-25
10	0-25	0-24	0-26	0-20	0-22	
11	0-17	0-15	0-17	0-13	0-13	~~0-14~~
12	0-17		0-17	0-13	0-13	
15	0-16		0-16	0-14	0-15	
16	0-14		0-16	0-12	0-13	
17	0-13	0-12	0-13	0-11	0-12	
18	0-13		0-13	0-06	0-06	
19	0-06		0-06	0-04**L**	0-05	
22	0-06		0-06	0-05	0-06	
23	0-08		0-08	0-06	0-06	
24	0-05		0-10	0-05	0-10	
25	0-11		0-12	0-09	0-10	
26	0-07		0-12	0-07	0-11	
29	0-08		0-08	0-06	0-08	
30	0-08		0-11	0-07	0-11	

86Dec Strike 108.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-48	0-45	0-48**H**	0-30	0-30	
3	0-25		0-29	0-24	0-26	0-27
4	0-30		0-30	0-22	0-24	0-23
5	0-22		0-22	0-17	0-17	
8	0-11	0-15	0-19	0-11	0-15	
9	0-17		0-19	0-14	0-15	
10	0-15	0-14	0-15	0-12	0-13	
11	0-08	0-10	0-10	0-08	0-08	0-09
12	0-14		0-14	0-08	0-08	
15	0-09		0-09	0-08	0-08	
16	0-08		0-09	0-06	0-07	
17	0-07		0-07	0-06	0-07	
18	0-06		0-07	0-04	0-04	
19	0-03		0-03	0-02**L**	0-03	
22	0-03		0-04	0-02	0-04	0-03
23	0-04		0-04	0-03	0-03	
24	0-03		0-05	0-03	0-04	0-05
25	0-05		0-06	0-04	0-05	
26	0-04		0-06	0-04	0-05	
29	0-04		0-04	0-03	0-04	
30	0-04		0-05	0-03	0-05	

86Dec Strike 110.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-29		0-31**H**	0-19	0-19	
3	0-17	0-16	0-17	0-14	0-17	
4	0-19		0-19	0-14	0-14	0-15
5	0-11		0-12	0-10	0-11	
8	0-10	0-09	0-12	0-09	0-09	
9	0-11		0-12	0-09	0-09	
10	0-10		0-10	0-07	0-08	
11	0-06		0-06	0-04	0-05	
12	0-06		0-06	0-04	0-04	
15	0-06		0-06	0-04	0-04	
16	0-05		0-05	0-03	0-03	
17	0-04		0-04	0-03	0-03	
18	0-03		0-03	0-02	0-02	
19	0-02		0-02	0-01**L**	0-02	0-01
22	0-02		0-02	0-01	0-01	0-02
23	0-02		0-02	0-01	0-01	0-02
24	0-01		0-03	0-01	0-02	0-03
25	0-02		0-03	0-02	0-02	0-03
26	0-02		0-03	0-01	0-03	
29	0-02		0-03	0-02	0-02	
30	0-02		0-03	0-02	0-03	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1	HOLIDAY								
2								1L	402
3							1L	8	57L
4								4	2,900
5								52	917
8							23	332	1,049
9								477	1,000
10							100	173	895
11						35	25	3,392	5,338
12						38	1,233	3,659	5,249
15					100	2	75	2,927	3,357
16					10L	1L	1,854	2,458	3,167
17						1	33	597	2,988
18						3	5	825	3,811
19					22	7	2,272H	4,927	11,042
22					24	100	623	2,532	10,220
23					503H	606	804	2,671	8,224
24					449	901H	117	7,085H	13,387H
25					100		1,284	2,431	8,715
26					100		21	1,952	5,900
29						322	509	5,123	9.341
30					102	1	144	2,957	10,008
TOTAL					1,410	2,017	9,123	44,583	107,967

Sep	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	HOLIDAY							
2	456L	2,230	5,598	4,556	2,370	707	772	17,092
3	986	9,738	13,068H	7,551H	5,623H	6,251H	12,624H	55,907H
4	5,034	5,231	6,613	4,488	3,573	2,107	2,200	32,150
5	8,322	9,661	9,066	6,290	3,085	1,318	4,969	43,680
8	2,941	6,978	5,763	5,169	2,139	824	1,660	26,878
9	2,767	2,618	4,553	5,329	1,839	1,594	995	21,192
10	2,000	2,083L	2,766	1,6[illegible]	716	413	250	11,018L
11	8,627	12,727	8,634	4,226	3,662	1,689	2,331	50,686
12	10,802H	5,698	7,736	5,158	2,514	3,370	2,455	47,912
15	7,598	4,297	5,504	7,507	4,409	1,526	728	38,030
16	3,974	3,776	3,434	4,774	2,227	1,245	1,240	28,160
17	3,800	3,775	3,182	4,175	1,445	750	699	21,445
18	5,991	3,660	4,692	1,933	2,017	413	750	24,100
19	7,265	14,164H	7,426	4,246	1,628	1,611	219	54,829
22	6,460	3,880	2,394	3,686	1,011	310	32L	31,292
23	3,306	2,752	2,275	1,338	512	274	192	23,457
24	6,815	4,593	5,027	1,422	278L	349	860	41,283
25	5,180	7,077	5,372	2,484	1,643	813	474	35,573
26	4,989	3,644	3,325	1,191L	1,248	479	2,163	25,012
29	4,609	2,820	1,073L	1,377	1,134	356	469	27,333
30	9,315	4,956	4,699	2,367	1,104	178L	1,907	37,738
TOTAL	111,477	116,358	112,200	80,889	44,177	26,577	37,989	694,767

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1	**HOLIDAY**								
2				14H	427	297	590L	2,237L	5,468L
3				14	422	297	591	2,243	5,490
4				14	422	297	591	2,244	7,806
5				14	422	297	591	2,259	5,624
8				14	422	297	591	2,415	6,500
9				14	422	297	591	2,769	6,965
10				14	422	297	691	2,789	6,543
11				14	422	270	691	3,826	8,334
12				14	422	258	1,624	5,423	10,411
15				14	422	258	1,674	6,860	11,618
16				14	422	258	3,497	6,684	12,432
17				14	417L	254L	3,489	5,599	13,969
18				14	417	254	3,487	5,525	14,020
19				14	427	258	4,800	6,499	15,820
22				14	439	345	5,380	6,751	17,913
23				14	939	679	5,391	7,702	19,589
24				14	1,019	1,050	5,426	9,245	20,404
25				14	1,109	1,050	5,412	9,190	21,042
26				14	1,209	1,050	5,429H	9,734	21,453
29				14	1,209	1,137H	5,234	11,970H	21,252
30				14	1,211H	1,136	5,295	11,891	22,847H

Sep	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	**HOLIDAY**							
2	9,169	24,976L	24,556	24,948	18,824	13,184	23,533	148,223
3	9,126L	26,837	25,450	25,425	18,554	13,284H	25,204H	152,937
4	11,877	28,300	25,808	25,534	19,084H	12,637	21,368	155,982
5	12,191	28,393	25,263	25,201	16,754	11,004	12,755	140,768
8	12,776	27,942	24,737	23,311	16,342	10,958	12,203L	138,508
9	13,951	27,788	23,978	21,786	15,924	11,753	12,751	138,989
10	14,648	27,496	23,341	21,364	15,859	11,929	12,810	138,203L
11	14,963	30,312	22,211L	21,282	14,853	12,204	12,795	142,177
12	18,230	31,070	22,611	20,800L	15,872	9,502	14,672	150,909
15	18,712	33,166	23,539	23,098	16,136	10,168	14,866	160,531
16	18,290	32,637	23,766	25,846	16,105	9,921	15,081	164,953
17	17,767	33,856H	24,260	26,540H	16,465	10,071	15,493	168,194
18	17,025	33,077	24,478	24,802	15,794	10,301	14,850	164,044
19	18,802	27,221	24,089	22,934	14,782	9,742	14,711	160,099
22	20,104	25,779	23,772	21,172	14,818	9,685	14,686	160,858
23	21,238	26,242	23,528	21,239	15,090	9,888	14,504	166,043
24	22,691	25,865	23,231	21,529	14,739	9,951	14,300	169,464
25	23,426	25,109	23,943	21,611	14,700	9,491	14,347	170,444
26	23,517	25,673	24,284	22,010	13,416L	9,533	12,368	169,690
29	23,862	25,233	24,380	21,977	13,479	9,325L	12,629	171,701
30	27,441H	25,096	25,860H	22,356	13,974	9,502	14,039	180,662H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2												7-60N
3												7-00N
4												7-00N
5												6-00N
8									6-09	6-09H	5-38	5-38
9												6-05N
10									5-55	5-62	5-55	5-62
11					5-59	5-59	5-54	5-54	5-15	5-15	4-44	4-44
12					6-08	6-08	5-22	5-22	4-34	4-34	4-20	4-20
15	7-18	7-27	7-18	7-27				6-08N	4-61	4-63	4-50	4-63
16				7-19N				6-00N	4-46	4-56	4-43	4-56
17				7-44N				6-21N	5-00	5-08	5-00	5-08
18				6-45N				5-20N				4-15N
19				5-60N	5-00	5-00	4-50L	4-50	3-50	3-60	3-45L	3-49
22				6-37N	5-03	5-22	5-03	5-22	4-03	4-18	4-03	4-18
23	6-47	6-50	6-47L	6-50	5-58	5-58	5-30	5-33	4-33	4-36	4-27	4-27
24				8-03N	5-39	6-42H	5-39	6-41	4-52	5-26	4-52	5-26
25	8-03	8-03	7-45	7-49				6-24N	5-06	5-12	5-06	5-10
26				8-07N				6-43N				5-28N
29	7-18	7-40	7-18	7-40				6-16N	4-42	5-05	4-42	5-05
30	8-32	8-55H	8-32	8-55				7-27N	5-25	6-07	5-25	6-07

	87Mar Strike 94.00					87Mar Strike 96.00					87Mar Strike 98.00			
Sep	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	HOLIDAY					HOLIDAY					HOLIDAY			
2				6-35N					5-20N		5-32	5-32H	4-15	4-15
3				5-47N		5-00	5-00	4-25	4-37		3-57	3-62	3-30	3-44
4				5-50N		5-02	5-02H	4-38	4-40		3-40	3-50	3-40	3-46
5				4-56N		3-50	4-04	3-50	3-53		2-62	3-04	2-62	2-63
8	4-50	4-55	4-31	4-31		3-31	3-58	3-31	3-33		2-55	3-03	2-45	2-45
9	4-60	4-60H	4-48	4-60		3-56	3-56	3-46	3-55		2-58	2-62	2-58	2-62
10	4-60	4-60	4-53	4-53		3-58	3-58	3-50	3-50		2-58	2-58	2-55	2-55
11	4-23	4-23	3-44	3-44		3-23	3-23	2-52	2-53		2-33	2-33	2-10	2-10
12	3-38	3-44	3-24	3-24		2-44	2-62	2-35	2-38		2-33	2-33	1-58	1-62
15	3-53	3-62	3-53	3-62		3-00	3-04	2-60	3-04		2-19	2-25	2-18	2-22
16	3-52	3-54	3-52	3-54		2-55	3-00	2-52	2-61		2-12	2-17	2-10	2-16
17	4-03	4-04	3-60	4-04		3-03	3-08	3-02	3-08		2-20	2-25	2-20	2-22
18	4-00	4-00	3-20	3-20		3-13	3-15	2-30	2-30		2-29	2-29	1-52	1-52
19	3-00	3-03	2-52L	2-61		2-30	2-30	2-14L	2-14		1-54	1-54	1-40L	1-41
22	3-13	3-21	3-13	3-21		2-20	2-32	2-20	2-32		1-44	1-55	1-44	1-55
23	3-38	3-41	3-26	3-26		2-52	2-52	2-26	2-34		2-00	2-08	1-56	1-56
24	3-32	4-13	3-32	4-11	4-13	2-38	3-21	2-38	3-17		2-00	2-27	2-00	2-27
25	4-02	4-06	3-53	4-02		3-24	3-24	2-62	3-05		2-36	2-36	2-20	2-22
26	3-42	4-18	3-42	4-18		2-50	3-22	2-50	3-22		2-10	2-36	2-10	2-33
29	3-43	3-62	3-43	3-59		2-42	3-02	2-42	3-02		2-15	2-18	2-15	2-18
30	4-15	4-54	4-08	4-54		3-15	3-46	3-15	3-45	3-46	2-25	2-52	2-25	2-52

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	4-08	4-19H	3-23	3-23	3-20	3-27H	2-37	2-37	2-28	2-40H	2-01	2-01
3	3-02	3-02	2-52	2-57	2-21	2-23	2-08	2-14	1-55	1-55	1-44	1-46
4	3-07	3-11	2-57	2-60	2-28	2-28	2-11	2-15	1-54	1-56	1-43	1-45
5	2-41	2-41	2-13	2-21	1-53	1-58	1-51	1-51	1-30	1-33	1-22	1-22
8	2-22	2-23	2-05	2-05	1-50	1-50	1-37	1-37	1-19	1-23	1-11	1-11
9	2-27	2-27	2-14	2-18	1-48	1-48	1-42	1-46	1-20	1-20	1-16	1-17
10	2-07	2-11	2-07	2-11	1-50	1-50	1-38	1-41	1-14	1-19	1-08	1-12
11	1-60	1-60	1-37	1-39	1-23	1-25	1-10	1-12	1-00	1-00	0-55	0-55
12	1-40	1-46	1-25	1-29	1-12	1-20	1-02	1-08	0-60	0-62	0-48	0-55
15	1-48	1-50	1-46	1-50	1-17	1-23	1-17	1-22	0-62	1-00	0-62	1-00
16	1-42	1-46	1-37	1-44	1-20	1-20	1-15	1-19	1-00	1-00	0-59	0-60
17	1-54	1-54	1-45	1-48	1-18	1-18	1-15	1-18	1-00	1-00	0-58	0-59
18	1-61	1-61	1-21	1-21	1-18	1-18	1-00	1-00	0-61	0-61	0-45	0-45
19	1-11	1-19	1-10L	1-15	0-52	0-62	0-52L	0-57	0-42	0-42	0-40L	0-40
22	1-17	1-24	1-17	1-23	1-00	1-00	0-58	1-00	0-41	0-45	0-41	0-45
23	1-38	1-38	1-20	1-22	1-12	1-12	0-63	0-63	0-49	0-49	0-47	0-47
24	1-22	1-50	1-22	1-50	1-01	1-21	1-00	1-21	0-47	0-62	0-47	0-62
25	1-52	1-52	1-40	1-47	1-31	1-31	1-16	1-16	1-00	1-00	0-57	0-59
26	1-38	1-57	1-38	1-57	1-12	1-24	1-11	1-24	0-54	0-63	0-53	0-63
29	1-46	1-48	1-45	1-48	1-16	1-16	1-13	1-14	0-54	0-60	0-54	0-60
30	1-59	2-10	1-55	2-10	1-25	1-41	1-25	1-41	1-05	1-10	0-62	1-10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 106.00				87Mar Strike 108.00					87Mar Strike 110.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**			
2	1-40	1-40**H**	1-32	1-32	1-37	1-37**H**	1-08	1-08		1-10	1-10**H**	0-54	0-54
3	1-16	1-19	1-16	1-19	0-60	0-62	0-60	0-62		0-48	0-49	0-46	0-46
4	1-32	1-32	1-17	1-18	0-62	0-63	0-60	0-61		0-47	0-48	0-46	0-46
5	1-03	1-08	1-00	1-01	0-49	0-51	0-49	0-49		0-41	0-43	0-37	0-37
8	1-00	1-01	0-56	0-56	0-46	0-48	0-40	0-40		0-37	0-37	0-30	0-30
9	1-01	1-01	0-60	0-60				0-44**N**		0-33	0-33	0-30	0-32
10	0-61	0-61	0-56	0-57	0-44	0-44	0-38	0-39					0-30**N**
11	0-45	0-45	0-39	0-39	0-34	0-34	0-28	0-28					0-20**N**
12	0-42	0-43	0-33	0-40	0-31	0-31	0-28	0-31		0-15	0-24	0-15**L**	0-22
15	0-46	0-46	0-46	0-46	0-34	0-36	0-33	0-34	0-33	0-25	0-25	0-25	0-26
16	0-45	0-45	0-45	0-45	0-31	0-31	0-30	0-30		0-22	0-24	0-22	0-24
17	0-45	0-45	0-43	0-43	0-32	0-32	0-29	0-29					0-20**N**
18				0-31**N**	0-32	0-32	0-24	0-24		0-20	0-20	0-18	0-18
19	0-34	0-34	0-28**L**	0-30	0-24	0-24	0-19**L**	0-21		0-15	0-16	0-15	0-16
22				0-32**N**	0-21	0-22	0-21	0-22		0-15	0-15	0-15	0-15
23	0-36	0-38	0-32	0-32				0-23**N**					0-15**N**
24	0-31	0-44	0-31	0-44				0-32**N**		0-16	0-22	0-16	0-22
25	0-44	0-44	0-40	0-42	0-30	0-30	0-27	0-30					0-20**N**
26	0-45	0-46	0-45	0-46	0-28	0-32	0-28	0-32		0-24	0-24	0-24	0-24
29	0-40	0-44	0-40	0-43	0-25	0-30	0-25	0-30		0-20	0-22	0-20	0-22
30	0-48	0-54	0-48	0-54	0-37	0-39	0-37	0-39					0-28**N**

Call volume of sales Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	**HOLIDAY**												
2					1**L**	11	772	14	57	1**L**	5	82	943
3					37	804	108	444**H**	114	7	2	152	1,668
4					23	303	21	11	90	8	5	9	470
5					1,509	9	9**L**	2**L**	166	411	13	202**H**	2,321
8			17	1**L**	22	50	1,969	10	16	147	140	2	2,374
9				100	213	370	21	379	946	1,221		1**L**	3,251
10			101**H**	410**H**	463	251	109	27	742	28	41	10	2,182
11		27	19	30	6	13	79	27	60	3	151		415
12		29**H**	1**L**	75	36	457	524	87	75	121	82	65	1,552
15	100**H**		6	54	118	161	20	217	50	1	161**H**	2	890
16			10	8	560	114	137	70	65	1		4	969
17			1	8	60	4**L**	23	121	20	4	8		249**L**
18				5	666	28	1,671	130	132		4	1	2,637
19		1**L**	12	65	40	989	521	147	107	1,350**H**	13	5	3,250
22		1	6	50	7	9	34	53	65	150	15	5	395
23	1**L**	1	2	154	42	44	2,795**H**	12	9**L**	305	5	5	3,375
24		27	50	201	364	949	615	60	195	108		2	2,571
25	10		53	57	53	415	131	360	1,132	53	3		2,267
26				14	2,734**H**	9	16	25	1,450**H**	100	1**L**	15	4,364**H**
29	10		50	4	1,022	1,110**H**	113	6	281	401	1	5	3,003
30	100		12	30	259	392	64	393	977	101	3	2	2,333
TOTAL	221	86	340	1,266	8,235	6,492	9,752	2,595	6,749	4,521	653	569	41,479

Call open contracts Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	**HOLIDAY**												
2			25**L**	22**L**	428**L**	141**L**	2,235	232**L**	2,173**L**	477**L**	346**L**	137**L**	6,216**L**
3			25	22	444	811	2,135	629	2,266	480	347	287	7,446
4			25	22	458	1,111	2,136	631	2,281	483	351	296	7,794
5			25	22	1,601	1,110	2,073**L**	596	2,255	784	351	483	9,300
8			42	23	1,607	1,160	3,901	586	2,262	830	467	481	11,359
9			42	105	1,612	1,367	3,901	851	2,876	1,764	467	482	13,467
10			121	515	1,614	1,618	3,902	869	3,487	1,779	507	487	14,899
11		27**L**	128	521	1,614	1,625	3,955	861	3,496	1,780	658	487	15,152
12		56	128	577	1,604	1,624	4,382	892	3,479	1,699	586	489	15,516
15	100**L**	56	134	627	1,655	1,758	4,382	1,098	3,492	1,699	715	491	16,207
16	100	56	139	632	2,209	1,859	4,383	1,125	3,552	1,700	715	493	16,963
17	100	56	139	631	2,162	1,861	4,385	1,228	3,561	1,703	715	493	17,034
18	100	56	134	636	2,353	1,860	2,875	1,267**H**	3,612	1,703	715	493	15,804
19	100	57	143	628	2,361**H**	1,447	2,741	1,165	3,698	1,381	712	498	14,931
22	100	58	148	633	2,361	1,450	2,723	1,116	3,708	1,381	722**H**	498	14,898
23	101	59	149	751	2,360	1,466	4,863	1,125	3,717	1,650	717	493	17,451
24	101	86**H**	199**H**	852	2,125	2,235	5,151	1,148	3,747	1,748	717	495	18,604
25	111	86	199	903	2,060	2,372	5,167	1,004	3,256	1,782	717	495	18,152
26	111	86	199	917	2,249	2,368	5,182	1,051	3,610	1,702	717	505	18,697
29	121	86	165	916	2,118	2,848	5,282**H**	1,045	3,440	2,002	717	510	19,250
30	221**H**	86	170	947**H**	1,983	2,932**H**	5,282	1,265	4,054**H**	2,055**H**	717	512**H**	20,224**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 96.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29				
30	3-40	4-04**H**	3-40**L**	4-04

87Jun Strike 100.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12	2-14	2-14	1-53	1-53
15				2-09**N**
16				2-03**N**
17				2-06**N**
18				1-48**N**
19				1-40**N**
22				1-48**N**
23	1-58	1-62	1-50**L**	1-50
24				2-13**N**
25				2-04**N**
26	2-19	2-19	2-13	2-13
29				2-12**N**
30	2-25	2-37**H**	2-25	2-37

87Jun Strike 102.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26	1-53	1-58**H**	1-53**L**	1-58
29				1-43**N**
30				2-02**N**

87Jun Strike 110.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8	0-52	0-52**H**	0-48	0-48
9				0-50**N**
10				0-47**N**
11				0-35**N**
12	0-34	0-34	0-34**L**	0-34
15				0-40**N**
16				0-38**N**
17				0-34**N**
18				0-30**N**
19				0-25**N**
22				0-27**N**
23				0-29**N**
24				0-37**N**
25				0-35**N**
26	0-42	0-42	0-38	0-38
29				0-37**N**
30	0-45	0-47	0-45	0-47

Call volume of sales Reported in contracts—Future 87Jun

Sep	96.00	100.00	102.00	110.00	TOTAL
1	**HOLIDAY**				
2					
3					
4					
5					
8				100**H**	100**H**
9					
10					
11					
12		1**L**		50	51
15				50	50
16					
17					
18					
19					
22					
23		3			3
24		1			1**L**
25					
26		15**H**	1**H**	2	18
29					
30	15**H**	1		1**L**	17
TOTAL	15	21	1	203	240

Call open contracts Reported in contracts—Future 87Jun

Sep	96.00	100.00	102.00	110.00	TOTAL
1	**HOLIDAY**				
2					
3					
4					
5					
8				100**H**	100**H**
9				100	100
10				100	100
11				100	100
12		1**L**		50	51
15		1			1**L**
16		1			1
17		1			1
18		1			1
19		1			1
22		1			1
23		4			4
24		5			5
25		5			5
26		20	1**H**	2**L**	23
29		20	1	2	23
30	15**H**	21**H**	1	3	40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Oct	Open	High	Low	Close
1				16-44N
2				16-12N
3				17-12N
6				17-08N
7				17-22N
8				16-38N
9				16-46N
10				16-12N
13				16-06N
14				14-48N
15	14-48	15-14H	14-48L	15-14
16				14-44N
17				14-37N
20				13-42N
21				14-42N
22				15-38N
23				16-18N
24				15-58N
27				16-38N
28				16-14N
29				17-08N
30				18-10N
31				18-06N

86Dec Strike 82.00

Oct	Open	High	Low	Close
1				14-44N
2				14-12N
3				15-12N
6				15-08N
7				15-22N
8				14-38N
9				14-46N
10	14-00	14-12H	14-00L	14-12
13				14-06N
14				12-48N
15				13-14N
16				12-44N
17				12-37N
20				11-42N
21				12-42N
22				13-38N
23				14-18N
24				13-58N
27				14-38N
28				14-14N
29				15-08N
30				16-10N
31				16-06N

86Dec Strike 84.00

Oct	Open	High	Low	Close
1				12-44N
2				12-12N
3				13-12N
6				13-08N
7				13-22N
8				12-38N
9				12-46N
10				12-12N
13				12-06N
14				10-50N
15				11-14N
16				10-44N
17				10-37N
20				9-42N
21				10-42N
22				11-38N
23	12-00	12-18H	12-00L	12-18
24				11-58N
27				12-38N
28				12-14N
29				13-08N
30				14-10N
31				14-06N

86Dec Strike 86.00

Oct	Open	High	Low	Close
1				10-49N
2				10-18N
3				11-14N
6				11-10N
7				11-22N
8				10-40N
9				10-48N
10				10-13N
13				10-07N
14				8-52N
15				9-18N
16				8-48N
17				8-38N
20				7-46N
21				8-44N
22				9-38N
23				10-18N
24				9-58N
27				10-38N
28				10-14N
29				11-10N
30				12-10N
31	12-20	12-20H	12-06L	12-06

86Dec Strike 88.00

Oct	Open	High	Low	Close
1				8-58N
2				8-28N
3	9-48	9-48H	9-20	9-20
6				9-15N
7	8-42	9-25	8-42	9-25
8				8-44N
9				8-52N
10	8-06	8-18	8-06	8-18
13				8-12N
14				6-60N
15				7-24N
16	7-25	7-25	6-56	6-56
17				6-44N
20	6-02	6-02	5-55L	5-55
21				6-50N
22	7-14	7-41	7-14	7-41
23	8-08	8-19	8-08	8-19
24				7-59N
27	8-17	8-38	8-17	8-38
28	8-47	8-47	8-14	8-14
29	8-57	9-09	8-57	9-09
30				10-10N
31				10-06N

86Dec Strike 90.00

Oct	Open	High	Low	Close
1	7-22	7-22	7-06	7-06
2				6-41N
3	7-38	7-38	7-20	7-28
6				7-24N
7				7-33N
8	7-42	7-42	6-54	6-54
9	6-24	7-00	6-24	6-57
10				6-28N
13				6-21N
14				5-10N
15	5-36	5-36	5-36	5-36
16	5-30	5-35	5-05	5-05
17	4-50	4-58	4-44	4-58
20	4-13	4-22	4-09L	4-09
21	5-11	5-11	4-61	5-00
22	5-34	5-48	5-34	5-48
23	6-10	6-24	6-08	6-24
24	6-04	6-10	5-63	5-63
27	6-30	6-40	6-30	6-40
28	6-46	6-46	6-18	6-18
29	6-40	7-14	6-40	7-10
30				8-10N
31	8-01	8-07H	8-01	8-06

86Dec Strike 92.00

Oct	Open	High	Low	Close
1	5-32	5-48	5-12	5-26
2	5-12	5-12	4-63	4-63
3	6-00	6-00	5-40	5-42
6	5-54	5-54	5-38	5-38
7	5-23	5-44	5-16	5-44
8	5-40	5-60	5-08	5-08
9	4-60	5-11	4-60	5-11
10	4-43	4-45	4-43	4-45
13	4-22	4-40	4-21	4-40
14	4-22	4-22	3-38	3-38
15	3-44	3-60	3-28	3-60
16	3-54	4-03	3-31	3-31
17	3-21	3-27	3-05	3-18
20	2-40	2-52	2-36L	2-45
21	2-62	3-24	2-62	3-23
22	2-52	4-05	2-52	3-63
23	4-14	4-38	4-06	4-34
24	4-15	4-21	4-11	4-11
27	4-04	4-48	4-04	4-48
28	4-52	4-54	4-26	4-26
29	4-16	5-25	4-16	5-14
30	6-34	6-34H	5-54	6-13
31	6-00	6-07	6-00	6-07

86Dec Strike 94.00

Oct	Open		High	Low	Close	
1	4-02	4-06	4-20	3-38	3-58	
2	3-45		3-46	3-28	3-35	
3	4-12		4-31	3-53	4-04	
6	4-11		4-15	4-00	4-03	4-00
7	3-58		4-09	3-40	4-09	
8	3-24		4-20	3-24	3-42	3-37
9	3-14	3-16	3-42	3-14	3-42	
10	3-26	3-22	3-26	3-04	3-12	
13	2-53		3-06	2-50	3-06	
14	2-62		3-14	2-16	2-16	
15	2-13	2-20	2-36	2-05	2-36	
16	2-40		2-40	2-10	2-14	2-10
17	2-01		2-06	1-53	2-00	1-61
20	1-30		1-40	1-28L	1-34	1-32
21	1-46	1-49	2-06	1-44	2-00	2-04
22	1-38		2-35	1-38	2-31	2-30
23	2-42	2-38	3-00	2-31	2-60	2-61
24	2-42		2-49	2-35	2-38	
27	2-22		3-09	2-22	3-04	
28	3-04		3-10	2-47	2-47	
29	2-29		3-43	2-29	3-31	
30	4-20		4-50H	3-56	4-23	
31	4-23		4-23	3-52	4-14	

86Dec Strike 96.00

Oct	Open		High	Low	Close	
1	2-45		2-61	2-27	2-43	2-41
2	2-34		2-34	2-14	2-23	
3	2-54	2-58	3-08H	2-37	2-48	
6	2-55		2-58	2-35	2-44	2-43
7	2-43		2-50	2-19	2-48	2-50
8	2-20		2-57	2-07	2-22	2-20
9	2-06	2-00	2-24	2-00	2-20	2-19
10	2-07	2-04	2-07	1-54	1-60	1-63
13	1-38	1-41	1-60	1-38	1-60	
14	1-51	1-52	1-63	1-19	1-20	1-19
15	1-18	1-22	1-33	1-13	1-33	1-31
16	1-30	1-29	1-33	1-13	1-15	1-13
17	1-06	1-09	1-09	0-59	1-03	1-01
20	0-48	0-51	0-53	0-46L	0-50	0-49
21	0-54		1-08	0-54	1-03	1-06
22	0-55		1-27	0-52	1-23	1-20
23	1-27	1-26	1-44	1-20	1-38	1-41
24	1-26		1-31	1-20	1-20	1-23
27	1-14	1-09	1-46	1-09	1-44	1-45
28	1-44		1-48	1-25	1-27	1-30
29	1-13	1-16	2-06	1-13	1-60	1-62
30	2-39	2-46	3-03	2-18	2-43	2-46
31	2-43		2-44	2-13	2-28	2-30

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Oct	Open		High	Low	Close	
1	1-49	1-48	1-61	1-35	1-45	1-44
2	1-30	1-37	1-37	1-23	1-28	1-29
3	1-53	1-59	2-03**H**	1-36	1-45	
6	1-53	1-46	1-53	1-38	1-42	
7	1-40		1-45	1-24	1-45	1-42
8	1-23	1-26	1-54	1-11	1-24	
9	1-11	1-16	1-26	1-09	1-25	1-23
10	1-18	1-17	1-18	1-01	1-06	1-04
13	0-56	0-53	1-04	0-53	1-02	1-04
14	0-62	1-00	1-06	0-43	0-45	0-46
15	0-44	0-41	0-52	0-38	0-52	0-51
16	0-51	0-52	0-52	0-38	0-40	0-38
17	0-35	0-34	0-35	0-27	0-31	0-30
20	0-22	0-21	0-24	0-20**L**	0-21	0-23
21	0-26		0-36	0-24	0-33	0-34
22	0-23	0-22	0-44	0-22	0-39	
23	0-40	0-43	0-52	0-39	0-48	
24	0-42	0-40	0-42	0-36	0-36	0-37
27	0-33	0-31	0-53	0-31	0-50	0-51
28	0-48	0-51	0-52	0-38	0-40	0-39
29	0-31	0-32	1-00	0-30	0-56	0-57
30	1-18	1-28	1-40	1-05	1-22	1-21
31	1-16	1-20	1-22	0-62	1-11	1-09

86Dec Strike 100.00

Oct	Open		High	Low	Close	
1	1-09	1-00	1-13	0-57	1-02	
2	0-60	0-61	0-61	0-50	0-55	0-56
3	1-07	1-10	1-16**H**	0-60	1-00	1-01
6	1-04	1-00	1-04	0-58	0-61	
7	0-59		0-62	0-47	0-62	0-60
8	0-48	0-47	1-04	0-41	0-51	
9	0-41	0-44	0-51	0-40	0-48	
10	0-40		0-41	0-34	0-36	
13	0-27	0-29	0-34	0-27	0-32	0-34
14	0-33		0-36	0-22	0-23	
15	0-22	0-20	0-27	0-18	0-25	0-26
16	0-26	0-23	0-26	0-17	0-18	0-17
17	0-16	0-17	0-17	0-11	0-11	0-12
20	0-10	0-08	0-10	0-08**L**	0-09	
21	0-11		0-15	0-10	0-14	0-13
22	0-11		0-18	0-09	0-17	0-16
23	0-18	0-16	0-20	0-15	0-20	
24	0-15	0-18	0-18	0-14	0-15	0-14
27	0-13		0-21	0-12	0-19	0-20
28	0-19		0-20	0-14	0-14	0-15
29	0-11	0-09	0-25	0-09	0-21	0-22
30	0-35	0-39	0-48	0-28	0-36	0-37
31	0-32	0-34	0-35	0-24	0-29	0-30

86Dec Strike 102.00

Oct	Open		High	Low	Close	
1	0-40		0-45**H**	0-33	0-37	
2	0-34		0-34	0-28	0-30	
3	0-40		0-43	0-32	0-36	0-35
6	0-36		0-37	0-31	0-32	0-33
7	0-32		0-34	0-25	0-33	0-34
8	0-24		0-38	0-22	0-26	0-27
9	0-19	0-24	0-26	0-19	0-24	0-25
10	0-21		0-21	0-16	0-18	0-19
13	0-14	0-12	0-14	0-12	0-14	
14	0-14		0-16	0-09	0-09	0-10
15	0-09		0-11	0-08	0-11	
16	0-10		0-11	0-07	0-09	0-07
17	0-07	0-06	0-07	0-04	0-05	0-04
20	0-04		0-04	0-03**L**	0-03	
21	0-04		0-06	0-04	0-05	0-06
22	0-05	0-03	0-07	0-03	0-06	
23	0-06		0-08	0-05	0-07	
24	0-06		0-06	0-04	0-05	
27	0-04	0-05	0-07	0-04	0-06	0-07
28	0-07		0-07	0-04	0-04	0-05
29	0-03		0-08	0-03	0-07	0-06
30	0-12	0-15	0-18	0-10	0-12	0-13
31	0-11		0-12	0-07	0-09	0-08

86Dec Strike 104.00

Oct	Open		High	Low	Close	
1	0-22		0-25**H**	0-19	0-21	
2	0-16		0-18	0-15	0-16	
3	0-20		0-24	0-17	0-18	0-19
6	0-18		0-19	0-16	0-16	
7	0-17		0-17	0-12	0-16	0-17
8	0-13		0-19	0-10	0-12	
9	0-11		0-13	0-10	0-11	0-12
10	0-09		0-09	0-08	0-08	
13	0-06		0-08	0-05	0-07	0-08
14	0-07		0-07	0-04	0-04	0-05
15	0-03		0-05	0-03	0-05	
16	0-04		0-05	0-02	0-02	
17	0-02		0-03	0-01**L**	0-01	
20	0-01		0-02	0-01	0-01	
21	0-01		0-03	0-01	0-02	
22	0-01	0-02	0-02	0-01	0-02	
23	0-02		0-03	0-02	0-02	
24	0-02		0-02	0-01	0-02	
27	0-01	0-02	0-02	0-01	0-02	
28	0-02		0-02	0-01	0-01	
29	0-02		0-02	0-01	0-02	
30	0-03		0-06	0-03	0-04	
31	0-03		0-04	0-02	0-02	

86Dec Strike 106.00

Oct	Open		High	Low	Close	
1	0-13	0-12	0-14**H**	0-10	0-11	
2	0-09		0-09	0-08	0-09	
3	0-10		0-13	0-09	0-10	0-09
6	0-09		0-10	0-08	0-09	
7	0-09		0-09	0-06	0-08	
8	0-06		0-09	0-05	0-06	
9	0-04		0-06	0-04	0-06	
10	0-04		0-04	0-03	0-04	
13	0-03		0-03	0-03	0-03	
14	0-03		0-03	0-02	0-03	
15	0-02		0-03	0-01**L**	0-02	
16	0-02		0-02	0-01	0-01	
17	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30	0-01		0-02	0-01	0-01	
31	0-01		0-01	0-01	0-01	

86Dec Strike 108.00

Oct	Open		High	Low	Close	
1	0-06		0-07**H**	0-05	0-06	
2	0-05		0-05	0-04	0-05	
3	0-06		0-06	0-03	0-04	0-03
6	0-04		0-05	0-03	0-04	
7	0-04		0-04	0-02	0-03	
8	0-03		0-05	0-02	0-02	
9	0-02		0-02	0-02	0-02	
10	0-02		0-02	0-01**L**	0-01	
13	0-02		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17					0-01**N**	
20					0-01**N**	
21					0-01**N**	
22					0-01**N**	
23					0-01**N**	
24					0-01**N**	
27					0-01**N**	
28					0-01**N**	
29					0-01**N**	
30					0-01**N**	
31					0-01**N**	

86Dec Strike 110.00

Oct	Open		High	Low	Close	
1	0-03		0-04**H**	0-02	0-03	
2	0-02		0-03	0-02	0-02	
3	0-02		0-02	0-02	0-02	
6	0-02		0-03	0-02	0-02	
7	0-02		0-02	0-01**L**	0-01	
8	0-01		0-02	0-01	0-01	
9	0-01		0-01	0-01	0-01	
10	0-01		0-01	0-01	0-01	
13					0-01**N**	
14					0-01**N**	
15	0-01		0-01	0-01	0-01	
16					0-01**N**	
17	0-01		0-01	0-01	0-01	
20					0-01**N**	
21					0-01**N**	
22					0-01**N**	
23					0-01**N**	
24					0-01**N**	
27					0-01**N**	
28					0-01**N**	
29	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31					0-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1							51	1,746	6,463
2					8		10	1,909	4,995
3					2L	1L	19	352	3,695
6							66	911	3,870
7							151	582	5,329
8					2	500H		75L	5,120
9						3	13	1,332	3,494
10		10H			3		14	383	3,380
13							4	857	1,332
14							2L	226	7,990
15	3H						44	2,561	10,312H
16					550H	29	1,063H	1,850	6,957
17						2	127	1,960	6,702
20					75	73	601	2,282	3,980
21						3	112	2,437	4,576
22					75	20	606	5,293H	6,828
23			1H		4	38	211	1,556	2,925
24						20	20	958	2,609
27					20	10	11	752	2,201
28					25	75	115	502	1,810
29					450	372	95	463	1,804
30							355	2,297	4,281
31						405	3	336	975L
TOTAL	3	10	1		1,214	1,551	3,693	31,620	101,628

Oct	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	8,654	8,017	5,812	1,619	181	892	110	33,545
2	7,488	3,083	3,604	1,959	66	60	50	23,232
3	11,911	8,259	7,114	2,666	1,254	537	79	35,889
6	7,769	6,562	11,804	1,705	2,473H	224	5,473	40,857
7	6,772	3,865	4,733	1,021	2,246	569	1,851	27,119
8	10,998	7,250	13,824	1,386	1,108	2,346H	7,166H	49,775
9	6,747	5,898	4,995	1,628	526	881	2,257	27,774
10	6,186	5,673	8,399	2,163	674	11	5	26,901
13	1,874L	1,883L	582L	575	91	4	25	7,227L
14	18,309	7,946	15,120H	2,996	1,601	760	266	55,216H
15	15,126	5,269	10,560	3,299	2,159	211	960	50,504
16	6,353	3,552	1,416	3,683H	548	1L	63	26,065
17	18,431H	4,413	3,757	1,398	977	2,050	495	40,312
20	6,544	2,837	1,817	285L	46	1,227	21	19,788
21	8,473	5,937	3,106	2,949	172	252		28,017
22	9,568	4,198	2,416	1,019	1,007	80	25	31,135
23	8,169	4,745	4,141	1,069	241	351	224	23,675
24	4,880	3,709	1,548	853	772	3	2L	15,374
27	6,573	4,454	3,389	693	68	18		18,189
28	4,519	4,590	2,484	746	30L	200		15,096
29	7,094	6,583	3,110	299	1,150	35	1,030	22,485
30	13,615	11,263H	6,106	2,107	1,098		311	41,433
31	5,851	4,897	2,108	2,092	388	39		17,094
TOTAL	201,904	124,883	121,945	38,210	18,876	10,751	20,413	676,702

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call open contracts Reported in contracts—Future 86Dec

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1				14**H**	1,211**H**	1,136	5,291	11,959	20,738**H**
2				14	1,211	1,136	5,237	12,854	20,452
3				14	1,211	967	5,227	12,159	20,597
6				14	1,211	967	5,168	11,219	20,612
7				14	1,211	967	5,169	11,026	17,891
8				14	1,209	1,370	5,162	10,857**L**	16,460**L**
9				14	1,209	1,368	5,162	11,128	16,839
10				14	1,209	1,368	5,159	11,196	17,756
13				14	1,209	1,368	5,157**L**	11,954	18,624
14				14	1,209	1,368	5,158	12,028	19,324
15				14	1,209	1,367	5,166	13,159	20,549
16				14	675	1,366	6,013	13,783	19,449
17				14	660	1,367	6,093	13,920	19,676
20				14	675	1,368	6,298	14,196	19,898
21				14	675	1,386**H**	6,305**H**	14,256	20,013
22				14	675	1,386	6,022	14,713**H**	20,482
23				14	671	1,350	5,837	14,542	20,246
24				14	671	1,353	5,821	14,426	19,852
27				14	671	1,342	5,811	13,775	19,519
28				14	671	1,342	5,831	13,964	19,333
29				14	504	1,187	5,835	13,728	18,543
30				14	404	1,187	6,059	12,446	17,547
31					280**L**	792**L**	5,756	12,319	17,043

Oct	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	28,247	25,621	26,758	22,734	13,341	10,063	12,577	179,690
2	29,839	25,245**L**	27,130	23,717	13,321	10,108	12,576	182,840
3	32,895	26,437	28,195	24,337	13,025	10,492	12,559	188,135
6	31,943	26,807	31,394	24,274	13,936	10,665	16,132	194,362
7	30,536	27,135	30,948	24,479	15,985	10,215	16,464**H**	192,060
8	32,138	26,761	37,061	24,150	15,817	10,777	14,254	196,030
9	33,131	27,351	38,184**H**	24,874**H**	15,851	11,226	13,205	199,542
10	33,607	27,842	36,693	24,623	15,981	11,215	13,201	199,864
13	32,770	28,295	36,707	24,558	15,921	11,208	13,176	200,961**H**
14	32,990	26,335	32,907	24,383	16,320**H**	11,314	13,103	196,453
15	36,238**H**	27,583	28,992	22,255	15,289	11,346	12,179	195,346
16	34,857	28,390**H**	26,602	21,864	15,380	11,347**H**	12,094	191,834
17	33,683	26,199	26,358	22,094	14,421	10,000	11,765	186,250
20	30,828	26,188	25,821	21,988	14,341	8,803	11,767	182,185
21	29,304	27,061	25,849	21,112	14,379	8,574	11,757	180,687
22	29,408	26,602	26,197	20,341	13,382	7,854	11,732	178,808
23	29,800	27,065	25,288	19,826	13,171	7,378	11,532	176,720
24	29,453	27,581	24,502	19,561	13,144	7,374	11,530	175,282
27	29,030	27,081	24,832	19,527	13,114	7,356	11,476	173,548
28	27,554	25,667	25,683	19,435	13,063	7,156	11,476	171,189
29	26,661**L**	25,481	24,498	19,351**L**	13,437	7,121**L**	12,254	168,614
30	28,471	26,925	23,910	19,879	12,498	7,121	11,214**L**	167,675
31	27,527	26,461	22,993**L**	20,234	12,243**L**	7,121	11,214	163,983**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Oct	Open	High	Low	Close
1				8-60**N**
2				8-33**N**
3				9-10**N**
6				9-04**N**
7				9-18**N**
8				8-50**N**
9				8-59**N**
10				8-33**N**
13				8-21**N**
14	8-03	8-03	7-23	7-23
15				7-51**N**
16				7-25**N**
17	7-00	7-15	7-00	7-15
20	6-35	6-35	6-35**L**	6-35
21				7-12**N**
22				7-50**N**
23	8-12	8-15	8-08	8-15
24	8-06	8-06	7-62	7-62
27				8-27**N**
28				6-07**N**
29				8-56**N**
30	10-00	10-00**H**	9-50	9-50
31	9-42	9-44	9-42	9-44

87Mar Strike 90.00

Oct	Open	High	Low	Close
1				7-30**N**
2				7-04**N**
3				7-43**N**
6				7-37**N**
7				7-48**N**
8				7-20**N**
9				7-27**N**
10				7-04**N**
13				6-55**N**
14				5-62**N**
15				6-24**N**
16	6-20	6-20	5-63	5-63
17	5-45	5-55	5-45	5-55
20	5-24	5-24	5-11**L**	5-12
21	5-38	5-50	5-34	5-50
22	6-09	6-20	6-09	6-20
23				6-44**N**
24				6-27**N**
27	6-50	6-55	6-50	6-55
28				6-37**N**
29	7-20	7-20	7-08	7-12
30				8-09**N**
31	7-59	8-03**H**	7-59	8-03

87Mar Strike 92.00

Oct	Open	High	Low	Close
1	6-10	6-10	6-08	6-08
2	5-52	5-52	5-45	5-45
3				6-20**N**
6	6-22	6-22	6-13	6-13
7				6-33**N**
8	6-30	6-30	5-62	5-62
9				6-06**N**
10	5-40	5-46	5-40	5-46
13				5-35**N**
14				4-50**N**
15	4-50	5-07	4-50	5-07
16				4-48**N**
17	4-38	4-38	4-33	4-38
20				4-04**N**
21	4-30	4-34	4-30	4-34
22	4-20	5-02	4-18**L**	5-02
23	5-20	5-21	5-20	5-21
24				5-05**N**
27	5-14	5-28	5-14	5-28
28	5-36	5-36	5-12	5-12
29	5-00	5-54	5-00	5-54
30	7-39	7-40**H**	6-38	6-38
31	6-25	6-40	6-25	6-40

87Mar Strike 94.00

Oct	Open	High	Low	Close
1	4-63	4-63	4-48	4-56
2	4-42	4-44	4-37	4-37
3	5-22	5-22	5-00	5-00
6	5-00	5-00	4-58	4-58
7				5-03**N**
8				4-46**N**
9	4-46	4-49	4-40	4-49
10	4-31	4-36	4-31	4-32
13	4-07	4-22	4-07	4-22
14	4-27	4-27	3-42	3-42
15	3-45	4-00	3-37	3-61
16	3-58	3-60	3-43	3-43
17	3-39	3-40	3-30	3-31
20	3-08	3-10	3-01**L**	3-02
21	3-19	3-26	3-17	3-26
22	3-10	3-54	3-10	3-54
23	4-07	4-07	3-58	4-05
24	3-55	3-60	3-55	3-55
27	3-56	4-11	3-56	4-11
28	4-19	4-19	3-61	3-61
29	3-54	4-37	3-54	4-32
30	5-15	5-30**H**	4-48	5-12
31	5-05	5-06	5-00	5-06

87Mar Strike 96.00

Oct	Open	High	Low	Close
1	3-50	4-00	3-42	3-48
2	3-44	3-44	3-32	3-36
3	4-00	4-16	3-55	3-56
6	3-52	3-62	3-52	3-52
7	3-45	3-62	3-45	3-62
8	3-20	4-08	3-20	3-40
9	3-22	3-44	3-22	3-44
10	3-32	3-33	3-21	3-28
13	3-10	3-22	3-10	3-22
14	3-21	3-21	2-48	2-49
15	2-49	3-01	2-45	3-01
16	3-02	3-02	2-46	2-46
17	2-42	2-42	2-30	2-36
20	2-12	2-20	2-12**L**	2-13
21	2-22	2-32	2-22	2-31
22	2-19	2-51	2-14	2-50
23	2-50	3-07	2-50	3-03
24	2-60	2-61	2-52	2-54
27	2-50	3-10	2-50	3-10
28	3-01	3-08	2-58	2-58
29	2-51	3-32	2-51	3-26
30	3-53	4-18**H**	3-42	4-02
31	4-00	4-03	3-41	3-59

87Mar Strike 98.00

Oct	Open	High	Low	Close
1	2-62	3-06	2-51	2-55
2	2-41	2-45	2-39	2-43
3	3-02	3-02	2-58	2-62
6	3-02	3-02	2-58	2-58
7	2-55	3-00	2-47	3-00
8	2-38	2-60	2-38	2-46
9	2-36	2-48	2-36	2-48
10	2-35	2-38	2-32	2-32
13	2-17	2-28	2-17	2-28
14	2-31	2-31	1-63	1-63
15	2-03	2-14	1-62	2-14
16	2-20 2-16	2-20	1-63	1-63
17	1-60	1-60	1-51	1-52
20	1-40	1-40	1-36	1-37
21	1-42	1-50	1-41	1-49
22	1-35	2-02	1-35**L**	2-00
23	2-03	2-13	2-00	2-11
24	2-05	2-05	1-62	2-02
27	1-58	2-16	1-58	2-16
28	2-18	2-18	2-04	2-04
29	1-58	2-36	1-58	2-28
30	2-62 3-02	3-14**H**	2-45	2-61
31	3-00	3-00	2-44	2-56

87Mar Strike 100.00

Oct	Open	High	Low	Close
1	2-21	2-22	2-02	2-11
2	2-04	2-04	1-59	2-00
3	2-30	2-30**H**	2-08	2-15
6	2-15	2-15	2-08	2-10
7	2-09	2-16	2-00	2-16
8	1-62	2-21	1-62	2-03
9	1-59	2-03	1-59	2-03
10	1-61	1-61	1-53	1-53
13	1-35	1-51	1-35	1-51
14	1-45	1-51	1-29	1-29
15	1-35	1-42	1-30	1-40
16	1-43	1-43	1-29	1-29
17	1-24	1-25	1-15	1-20
20	1-10	1-10	1-06**L**	1-06
21	1-09	1-16	1-07	1-15
22	1-08	1-27	1-07	1-27
23	1-25	1-37	1-25	1-34
24	1-28	1-30	1-26	1-27
27	1-27	1-38	1-25	1-37
28	1-39	1-39	1-24	1-24 1-26
29	1-21	1-53	1-20	1-46
30	2-08	2-24	1-57	2-09
31	2-05	2-13	1-62	2-04

87Mar Strike 102.00

Oct	Open	High	Low	Close
1	1-44	1-45	1-35	1-41
2	1-28	1-32	1-28	1-32
3	1-50	1-50**H**	1-39	1-42
6	1-44	1-44	1-35	1-38
7	1-33	1-43	1-31	1-43
8	1-26	1-45	1-26	1-33
9	1-30	1-34	1-26	1-34
10	1-27	1-27	1-21	1-24
13	1-12	1-18	1-12	1-18
14	1-16	1-20	1-02	1-02
15	1-06	1-11	1-01	1-11
16	1-10	1-13	1-03	1-03
17	0-63	1-00	0-56	0-58
20	0-48	0-51	0-48**L**	0-50
21	0-53	0-55	0-50	0-55
22	0-48	0-63	0-48	0-62
23	0-62	1-06	0-62	1-04
24	1-00	1-00	0-62	0-63
27	0-58	1-06	0-58	1-05
28	1-08	1-08	0-62	0-62
29	0-60	1-17	0-60	1-12
30	1-32	1-45	1-21	1-32
31	1-30	1-36	1-23	1-32

87Mar Strike 104.00

Oct	Open	High	Low	Close
1	1-15	1-18	1-07	1-14
2	1-05	1-05	0-62	1-03
3	1-21	1-21**H**	1-08	1-13
6	1-12	1-12	1-09	1-09
7	1-05	1-12	1-02	1-12
8	1-02	1-16	1-00	1-04
9	1-02	1-07	1-02	1-07
10	1-00	1-00	0-61	0-62
13	0-50	0-59	0-50	0-59 0-58
14	0-62	0-62	0-49	0-50
15	0-50	0-53	0-47	0-53
16	0-50	0-50	0-49	0-49
17	0-47	0-47	0-41	0-41
20	0-35	0-35	0-34	0-34
21	0-35	0-38	0-34	0-38
22	0-32	0-41	0-32**L**	0-39
23	0-44	0-48	0-44	0-46
24	0-43	0-44	0-42	0-43
27	0-40	0-48	0-40	0-48
28	0-47	0-47	0-43	0-43
29	0-41	0-55	0-40	0-53
30	1-02	1-13	0-58	1-04
31	1-04	1-04	0-60	1-01

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 106.00				87Mar Strike 108.00				87Mar Strike 110.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-62	0-62H	0-55	0-55				0-39N	0-32	0-32H	0-29	0-29
2	0-54	0-54	0-49	0-51	0-35	0-35	0-35	0-35	0-25	0-25	0-24	0-25
3	0-62	0-62	0-56	0-56	0-38	0-39H	0-38	0-39	0-28	0-31	0-27	0-28
6	0-55	0-55	0-53	0-54				0-37N	0-27	0-27	0-26	0-26
7	0-50	0-55	0-50	0-55				0-38N	0-26	0-27	0-26	0-27
8	0-49	0-53	0-49	0-49	0-35	0-35	0-35	0-35				0-24N
9				0-51N	0-35	0-35	0-35	0-35	0-23	0-25	0-23	0-25
10				0-45N	0-30	0-32	0-30	0-32				0-22N
13	0-38	0-43	0-38	0-43				0-29N	0-18	0-20	0-18	0-20
14	0-47	0-47	0-33	0-33				0-24N	0-15	0-16	0-15	0-16
15	0-35	0-38	0-35	0-38	0-25	0-27	0-25	0-27	0-18	0-19	0-17	0-19
16	0-39	0-39	0-33	0-33	0-24	0-24	0-23	0-23	0-16	0-16	0-16	0-16
17	0-31	0-31	0-29	0-29	0-21	0-21	0-17	0-19	0-15	0-15	0-12	0-14
20	0-23	0-24	0-23L	0-23	0-16	0-16	0-14L	0-14	0-11	0-11	0-10L	0-10
21	0-25	0-27	0-25	0-25	0-15	0-17	0-15	0-17	0-12	0-12	0-11	0-12
22	0-25	0-29	0-23	0-27	0-17	0-19	0-16	0-18	0-10	0-12	0-10	0-12
23	0-30	0-32	0-30	0-32	0-21	0-21	0-19	0-21	0-12	0-13	0-12	0-13
24	0-30	0-31	0-28	0-28	0-19	0-20	0-18	0-18	0-12	0-12	0-12	0-12
27	0-27	0-32	0-27	0-31	0-17	0-20	0-17	0-20				0-12N
28	0-32	0-32	0-28	0-28	0-20	0-20	0-17	0-17	0-12	0-13	0-11	0-11
29	0-26	0-35	0-26	0-34B	0-20	0-24	0-18	0-22	0-13	0-15	0-13	0-14
30	0-50 0-52	0-53	0-41	0-45	0-33	0-33	0-28	0-30	0-20	0-20	0-19	0-19
31	0-44	0-44	0-41	0-44	0-28	0-30	0-27	0-30	0-18	0-20	0-18	0-20

Call volume of sales Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1L		7	16	1,179	17	181	1,019	1,435	25		3	3,883
2			35	831	104	167	23L	216	164	110		6	1,656
3				3	1,242	61	364	12	728	231	110	83	2,834
6			85	212	215	54	115	193	681	31		3	1,589
7					4L	282	663	29	245	150		14	1,387
8					32	258	885	308	320	5	58		1,866
9			1L	2L	314	21	123	120	101	100	4L	23	809
10			1	39	298	100	224	70	274		100	4	1,110
13				13	11	2L	121	1L	117	114		22	401L
14	5			68	512	114	275	862	685	3L		10	2,534
15			1	10	462	1,310	567	302	1,007	23	100	2	3,784
16		20		254	186	562	200	151	110	53	10	1L	1,547
17	1	18	26	236	70	346	281	18	4	127	4	13	1,144
20	1	140H		552	51	456	29	156	2L	13	101	18	1,519
21		27	21	817	384	2,982	2,436	975	867	4	306	53	8,872
22		20	27	369	1,011	1,429	1,096	881	868	374	761H	292	7,128
23	24H		10	1,420H	1,910	1,204	750	2,115	24	1,202H	603	302	9,564
24	10			131	828	860	440	2,237	2,889H	263	312	123	8,093
27		10L	10	30	363	725	396	1,155	799	263	150		3,901
28			163H	52	1,853	491	931	2,285	670	638	540	335H	7,958
29		24	30	81	1,465	3,043H	5,061H	3,830H	1,120	71	49	41	14,815H
30	1			246	2,381H	1,775	2,182	599	1,262	589	255	45	9,335
31	13	100	7	26	73	2,043	1,178	293	562	324	307	4	4,932
TOTAL	56	359	424	5,410	14,948	18,302	18,521	17,827	14,934	4,713	3,770	1,397	100,661

Call open contracts Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	221	86	175L	951L	2,944	2,946L	5,283L	1,984	4,901	2,073	717L	515L	22,796L
2	221	86	176	1,637	2,992	3,012	5,293	2,163	4,870	2,178	717	521	23,866
3	220	62L	176	1,635	2,141	2,992	5,605	2,165	5,259	2,303	827	529	23,914
6	220	62	208	1,585	2,149	3,022	5,602	2,237	5,916	2,318	827	528	24,674
7	220	62	208	1,585	2,150	3,168	6,153	2,227	5,838	2,318	827	542	25,298
8	220	62	208	1,585	2,132L	3,291	6,884	2,425	5,844	1,918	857	542	25,968
9	220	62	208	1,585	2,240	3,294	6,884	2,540	5,902	1,818L	857	559	26,169
10	220	62	208	1,564	2,488	3,301	6,933	2,586	6,109	1,818	907	559	26,755
13	220	62	208	1,564	2,488	3,301	6,897	2,587	6,216H	1,864	907	561	26,875
14	225	62	208	1,609	2,763	3,238	7,077	1,901L	5,531	1,864	907	567	25,952
15	225	62	207	1,606	2,819	4,405	6,752	2,095	5,951	1,886	907	569	27,484
16	225	79	207	1,764	2,873	4,770	6,749	2,092	5,967	1,930	898	569	28,123
17	225	80	207	1,855	2,905	4,777	6,755	2,098	5,955	1,939	898	575	28,269
20	226	159	207	2,016	2,919	4,911	6,752	2,211	5,953	1,946	860	575	28,735
21	226	204	218	2,412	3,062	5,670	8,812	2,783	5,348	1,948	1,166	566	32,415
22	226	212H	228	2,486H	3,341	6,144	9,424	2,724	4,626	2,134	1,522	813	33,880
23	246H	212	228	1,911	4,409	7,043	9,346	3,631	4,637	2,617H	1,925	913H	37,118
24	241	212	228	1,731	4,806	7,468	9,477	5,152	3,833	2,580	2,023	825	38,576
27	241	202	215	1,702	4,623	7,965	9,402	5,748	3,594L	2,382	2,022	825	38,921
28	241	202	261H	1,702	5,055	8,086	10,060	7,288	3,745	2,406	2,024	665	41,735
29	241	187	241	1,646	5,456H	8,895	10,869	8,760	4,642	2,449	2,030	705	46,121
30	141L	187	241	1,501	4,817	9,451	11,234H	8,769H	5,135	2,294	2,123	705	46,598
31	154	154	243	1,484	4,735	9,830H	11,191	8,758	4,790	2,319	2,348H	705	46,711H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Oct	87Jun Strike 94.00				87Jun Strike 96.00				87Jun Strike 98.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								4-04**N**				
2								3-53**N**	3-00	3-02	3-00	3-02
3								4-12**N**				3-20**N**
6								4-05**N**				3-14**N**
7								4-14**N**				3-22**N**
8								3-58**N**				3-05**N**
9								3-62**N**				3-08**N**
10	4-58	4-58	4-47	4-47				3-50**N**	3-00	3-00	2-60	2-60
13				4-40**N**				3-45**N**				2-55**N**
14	4-40	4-40	4-00	4-00				3-10**N**				2-24**N**
15				4-21**N**	3-30	3-30	3-28	3-28	2-29	2-42	2-29	2-42
16				4-02**N**				3-09**N**				2-27**N**
17				3-57**N**	3-07	3-07	3-03	3-03	2-22	2-22	2-18	2-18
20	3-35	3-35	3-30**L**	3-30				2-46**N**				2-02**N**
21	3-40	3-50	3-40	3-50				2-59**N**	2-10	2-11	2-10	2-11
22	3-38	4-08	3-38	4-08	2-45	3-12	2-45**L**	3-12	1-63	2-25	1-63**L**	2-25
23	4-15	4-23	4-15	4-23	3-40	3-40	3-26	3-26	2-36	2-36	2-36	2-36
24				4-08**N**	3-22	3-24	3-15	3-15	2-35	2-35	2-26	2-26
27				4-31**N**	3-13	3-35	3-13	3-35	2-25	2-44	2-25	2-44
28	4-28	4-33	4-16	4-16				3-22**N**				2-32**N**
29	4-04	4-52	4-04	4-48				3-50**N**	2-36	2-53	2-36	2-53
30				5-23**N**	4-29	4-29**H**	4-22	4-22	3-22	3-33**H**	3-20	3-20
31	5-09	5-16**H**	5-09	5-16				4-16**N**	3-13	3-19	3-05	3-18

Oct	87Jun Strike 100.00				87Jun Strike 102.00				87Jun Strike 104.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-54	2-54**H**	2-37	2-37				2-02**N**				
2				2-25**N**				1-58**N**				
3	2-41	2-42	2-41	2-42				2-06**N**				
6				2-37**N**				2-01**N**				
7				2-43**N**				2-06**N**				
8	2-25	2-28	2-25	2-28	1-51	1-59	1-51	1-59				
9				2-31**N**				1-61**N**				
10				2-19**N**				1-52**N**				
13				2-14**N**				1-48**N**				
14				1-54**N**	1-45	1-45	1-27	1-27				
15	2-00	2-06	1-55	2-06	1-35	1-40	1-32	1-40	1-07	1-16	1-07	1-16
16	2-00	2-00	1-58	1-58				1-29**N**				1-07**N**
17	1-54	1-56	1-49	1-49	1-26	1-27	1-21	1-21	1-06	1-06	1-00	1-00
20	1-40	1-42	1-34**L**	1-34				1-11**N**				0-55**N**
21	1-40	1-45	1-40	1-44				1-16**N**	0-60	0-60	0-59**L**	0-59
22	1-36 1-35	1-53	1-35	1-52	1-18	1-21	1-18**L**	1-21				0-62**N**
23	2-02	2-02	1-61	1-51	1-25	1-32	1-25	1-30				1-08**N**
24	2-04	2-04	1-54	1-54				1-23**N**				1-01**N**
27	1-59	2-01	1-59	2-01				1-34**N**				1-09**N**
28				1-57**N**				1-26**N**				1-02**N**
29				2-11**N**				1-42**N**				1-15**N**
30	2-52	2-52	2-37	2-37	2-09	2-09**H**	2-00	2-00	1-42	1-42**H**	1-30	1-32
31	2-28	2-33	2-28	2-33				1-60**N**				1-29**N**

Oct	87Jun Strike 106.00				87Jun Strike 110.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								0-46**N**
2								0-43**N**
3								0-47**N**
6								0-44**N**
7								0-46**N**
8								0-41**N**
9								0-43**N**
10	1-03	1-03**H**	1-03	1-03	0-41	0-41**H**	0-39	0-39
13				1-01**N**				0-37**N**
14				0-56**N**	0-33	0-33	0-31	0-31
15				0-61**N**				0-34**N**
16				0-55**N**				0-30**N**
17				0-49**N**				0-27**N**
20				0-42**N**	0-25	0-25	0-23**L**	0-23
21				0-45**N**				0-23**N**
22				0-47**N**	0-23	0-24	0-23	0-24
23				0-52**N**				0-28**N**
24				0-50**N**	0-32	0-32	0-25	0-25
27				0-54**N**				0-28**N**
28	0-58	0-58	0-51**L**	0-51				0-26**N**
29				0-58**N**				0-31**N**
30				1-09**N**	0-41	0-41	0-39	0-39
31				1-07**N**	0-39	0-39	0-38	0-38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	110.00	TOTAL
1				2					2
2			15L						15
3				25					25
6									
7									
8				25	1L				26
9									
10	1,980H		41				20H	3	2,044H
13	800								800
14	10				15			3	28
15	250	2	45	32	71	10			410
16				1L					1L
17		1L	350H	26	28	10			415
20	1L			101				1L	103
21	3		100	101		8L			212
22	10	36	61	40	1			30	178
23	20	4	25	56	2				107
24		15	26	1				300H	342
27		5	54	100				100	259
28	801	20					1L		822
29	6		53						59
30	600	50H	21	11	122H	190H		1	995
31	50		148	151H		15		7	371
TOTAL	4,531	133	939	672	240	233	21	445	7,214

Call open contracts Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	110.00	TOTAL
1		15L		23L	1L			3L	42L
2		15	15L	23	1			3	57
3		15	15	48	1			3	82
6		15	15	48	1			3	82
7		15	15	48	1			3	82
8		15	15	73	1			3	107
9		15	15	73				3	106
10	1,950L	15	56	73			20L	6	2,120
13	2,750	15	56	73			20	6	2,920
14	2,755	15	56	73	13		20	9	2,941
15	2,755	17	101	75	76	10L	20	9	3,063
16	2,755	17	101	76	76	10	20	9	3,064
17	2,755	18	290	96	84	20	20	9	3,292
20	2,756	18	290	197	84	20	20	10	3,395
21	2,756	18	290	298	84	23	20	10	3,499
22	2,766	54	240	336	85	23	20	32	3,556
23	2,766	58	250	390	85	23	20	32	3,624
24	2,766	73	251	390	85	23	20	132	3,740
27	2,766	78	212	490	85	23	20	132	3,806
28	2,766	98	212	490	85	23	21H	132	3,827
29	2,771H	98	265	490	85	23	21	132	3,885
30	2,721	148H	266	490	204	205H	21	132	4,187
31	2,671	148	312H	629H	205H	205	21	139H	4,330H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 80.00

Nov	Open		High	Low	Close	
3					18-42**N**	
4					18-40**N**	
5					18-40**N**	
6					17-18**N**	
7					16-20**N**	
10					16-36**N**	
11					16-26**N**	
12					16-62**N**	
13					17-18**N**	
14					17-38**B**	17-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 82.00

Nov	Open		High	Low	Close	
3					16-42**N**	
4					16-40**N**	
5					16-40**N**	
6					15-18**N**	
7					14-20**N**	
10					14-36**N**	
11					14-26**N**	
12					14-62**N**	
13					15-18**N**	
14					15-38**B**	15-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 84.00

Nov	Open		High	Low	Close	
3					14-42**N**	
4					14-40**N**	
5					14-40**N**	
6					13-18**N**	
7					12-20**N**	
10					12-36**N**	
11					12-26**N**	
12					12-62**N**	
13					13-18**N**	
14					13-38**B**	13-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 86.00

Nov	Open		High	Low	Close	
3					12-42**N**	
4					12-40**N**	
5					12-40**N**	
6					11-18**N**	
7					10-20**N**	
10					10-36**N**	
11					10-26**N**	
12					10-62**N**	
13					11-18**N**	
14					11-38**B**	11-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 88.00

Nov	Open		High	Low	Close	
3					10-42**N**	
4					10-40**N**	
5					10-40**N**	
6					9-18**N**	
7	8-33		8-33	8-15	8-20	
10	7-53		8-36	7-53**L**	8-36	
11					8-26**N**	
12					8-62**N**	
13					9-18**N**	
14	9-25		9-38**H**	9-25	9-38**B**	9-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 90.00

Nov	Open		High	Low	Close	
3	8-45		8-45**H**	8-42	8-42	
4					8-40**N**	
5					8-40**N**	
6	8-14		8-14	7-18	7-18	
7					6-20**N**	
10	5-46		6-36	5-46**L**	6-36	
11					6-26**N**	
12					6-62**N**	
13	7-15		7-27	7-14	7-18	
14	7-32		7-44	7-27	7-38**B**	7-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 92.00

Nov	Open		High	Low	Close	
3	6-19		7-00**H**	6-19	6-43	
4	6-23		6-56	6-23	6-42	
5	6-30		6-40	6-25	6-40	
6	6-14		6-14	5-19	5-19	
7	4-43		4-43	4-15	4-22	
10	3-61		4-37	3-51**L**	4-37	
11					4-26**N**	
12	4-43		4-62	4-41	4-62	
13	5-16		5-31	5-14	5-18	
14	5-30	5-29	5-38	5-29	5-38**B**	5-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 94.00

Nov	Open		High	Low	Close	
3	4-17		5-05**H**	4-17	4-46	
4	4-20		4-57	4-14	4-44	
5	4-50		4-52	4-30	4-42	
6	4-20		4-21	3-26	3-26	
7	2-36		3-00	2-15	2-32	
10	2-04		2-41	1-58**L**	2-41	
11	2-42		2-42	2-29	2-29	
12	2-50		2-63	2-14	2-63	
13	3-17		3-32	3-14	3-18	
14	3-35		3-44	3-25	3-37	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 96.00

Nov	Open		High	Low	Close	
3	2-39		3-21**H**	2-39	2-60	2-63
4	2-30	2-35	3-05	2-30	2-55	
5	3-00		3-00	2-43	2-54	
6	2-40		2-40	1-46	1-47	
7	1-09	1-12	1-26	0-53	0-61	
10	0-40		0-63	0-34**L**	0-61	0-63
11	0-62	0-60	0-62	0-50	0-52	0-50
12	0-54		1-14	0-41	1-10	1-14
13	1-17	1-18	1-41	1-11	1-25	1-29
14	1-09		1-47	1-09	1-38	1-39
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Nov	Open		High	Low	Close	
3	1-10	1-14	1-50**H**	1-10	1-30	1-33
4	1-15		1-37	1-07	1-25	1-27
5	1-23	1-29	1-34	1-13	1-20	1-18
6	1-04	1-03	1-07	0-40	0-42	0-40
7	0-20	0-25	0-26	0-12	0-16	0-14
10	0-10	0-08	0-13	0-06	0-12	0-13
11	0-12	0-10	0-12	0-06	0-07	0-08
12	0-07	0-08	0-12	0-06	0-10	0-12
13	0-12	0-11	0-20	0-07	0-10	0-14
14	0-06	0-04	0-13	0-04**L**	0-06	0-07
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 100.00

Nov	Open		High	Low	Close	
3	0-28	0-29	0-47**H**	0-28	0-36	0-37
4	0-28	0-26	0-41	0-25	0-34	0-35
5	0-35	0-31	0-37	0-28	0-30	0-28
6	0-24	0-22	0-24	0-12	0-12	0-13
7	0-05	0-06	0-07	0-03	0-03	0-04
10	0-01	0-02	0-03	0-01**L**	0-01	0-03
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13	0-01		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 102.00

Nov	Open		High	Low	Close	
3	0-07	0-09	0-16**H**	0-07	0-12	0-11
4	0-08		0-13	0-08	0-11	0-12
5	0-12	0-11	0-12	0-08	0-09	0-08
6	0-06	0-07	0-07	0-03	0-03	0-04
7	0-01	0-02	0-02	0-01**L**	0-01	
10	0-01		0-01	0-01	0-01	
11	0-01		0-01	0-01	0-01	
12					0-01**N**	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 104.00

Nov	Open		High	Low	Close	
3	0-02		0-05**H**	0-02	0-04	0-03
4	0-03		0-04	0-02	0-03	
5	0-03		0-04	0-02	0-02	
6	0-02		0-02	0-01**L**	0-01	
7	0-01		0-01	0-01	0-01	
10					0-01**N**	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14					0-01**A**	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 106.00

Nov	Open	High	Low	Close
3	0-01	0-02**H**	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5	0-01	0-01	0-01	0-01
6				0-01**N**
7	0-01	0-01	0-01	0-01
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 108.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 110.00

Nov	Open	High	Low	Close
3	0-01	0-01**H**	0-01**L**	0-01
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Nov	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
3							6	413	1,181
4							203	154	679L
5							750H	44	1,370
6								338	1,943
7					3L		3	528	7,136
10					3	60H	10	3,080H	7,465H
11							2L	24L	2,565
12							26	433	6,306
13						5L	47	44	2,448
14					10H	38	32	160	3,320
17									
18									
19									
20									
21									
24									
25									
26									
27	**HOLIDAY**								
28									
TOTAL					16	103	1,079	5,218	34,413

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	6,418	7,939	7,151H	2,560H	378H		10	26,056
4	2,575	5,174	4,080	1,357	160	300H		14,682
5	2,033L	8,053	3,044	1,647	357		80H	17,378
6	9,594	12,860H	3,425	1,554	2	10L		29,726
7	13,358	7,786	3,705	80	58			32,657
10	21,222H	3,327	928	17	95			36,207H
11	3,416	1,076	231	16L	31	57		7,418L
12	11,807	827L	35	45	6		8	19,493
13	17,526	1,689	56	51	1L		1L	21,868
14	19,717	2,582	33L	75	5			25,972
17								
18								
19								
20								
21								
24								
25								
26								
27	**HOLIDAY**							
28								
TOTAL	107,666	51,313	22,688	7,402	1,093	367	99	231,457

Call open contracts Reported in contracts—Future 86Dec

Nov	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
3					180	792	5,753H	11,621H	16,948
4					180	792	5,724	11,532	16,618
5					180	792	5,623	11,509	17,017
6					180	792	5,623	11,326	16,224L
7					183H	792	5,623	11,171	17,219
10					183	792	5,623	11,402	20,202H
11					183	821H	5,556	11,347	19,384
12					11	807	5,483	11,087	17,941
13					10L	762L	2,280L	10,088L	16,842
14									
17									
18									
19									
20									
21									
24									
25									
26									
27	HOLIDAY								
28									

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	29,571	28,130	22,363	19,482H	12,069H	7,082H	11,214H	165,205H
4	29,100	29,449	22,777	18,572	12,020	6,807	11,214	164,785
5	29,237	28,440	23,353H	17,886	11,953	6,806	11,134	163,930
6	26,192L	28,793	22,649	16,560	11,951	6,796	11,134	158,220
7	27,798	30,258H	21,518	16,394	11,968	6,791	11,134	160,849
10	30,362	28,271	21,317	16,364	11,874	6,791	11,133	164,314
11	30,195	28,030	20,943	16,300	11,843	6,734	11,133	162,469
12	29,758	28,043	20,904	16,280	11,838	6,733L	11,125	160,010
13	30,420H	28,015L	20,863L	16,196L	11,835L	6,733	11,116L	155,160L
14								
17								
18								
19								
20								
21								
24								
25								
26								
27	HOLIDAY							
28								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 88.00

Nov	Open	High	Low	Close
3				10-12N
4				10-12N
5				10-05N
6				8-60N
7	8-20	8-20	7-58L	7-58
10				8-10N
11				8-00N
12				8-29N
13				8-46N
14				9-28N
17				10-33N
18				9-53N
19	10-55	11-00	10-55	11-00
20				10-43N
21				10-52N
24	11-34	11-34H	11-25	11-25
25				10-33N
26				10-46N
27	HOLIDAY			
28				10-48N

87Mar Strike 90.00

Nov	Open	High	Low	Close
3				8-31N
4	8-34	8-34	8-29	8-29
5				8-22N
6				7-21N
7	6-34	6-34	6-28	6-28
10	6-05	6-36	5-56L	6-36
11				6-24N
12				6-50N
13				7-02N
14	7-12	7-48	7-12	7-43
17	8-45	8-45	8-45	8-45
18				8-00N
19	8-40	9-10	8-40	9-10
20				8-54N
21				8-60N
24				9-34N
25	9-38	9-38H	8-42	8-42
26				8-54N
27	HOLIDAY			
28				8-58N

87Mar Strike 92.00

Nov	Open	High	Low	Close
3	7-00	7-00	6-60	6-60
4	6-32	6-57	6-32	6-57
5	6-45	6-46	6-45	6-46
6	6-16	6-16	5-52	5-52
7				5-00N
10	4-53	5-06	4-34L	5-06
11				4-57N
12	4-50	5-17	4-43	5-17
13	5-40	5-42	5-25	5-30
14	5-36	6-02	5-36	6-02
17	6-09	7-00	6-09	7-00
18	6-35	6-35	6-24	6-24
19	7-16	7-25	7-16	7-25
20	7-28	7-28	6-59	7-04
21	7-06	7-10	7-06	7-10
24	7-36	7-45	7-36	7-45
25	7-48	7-48H	6-57	6-57
26	6-42	7-04	6-42	7-04
27	HOLIDAY			
28	6-58	6-60	6-58	6-60

87Mar Strike 94.00

Nov	Open	High	Low	Close
3	5-26	5-43	5-25	5-30
4	5-06	5-30	5-06	5-26
5	5-28	5-30	5-15	5-17
6	5-00	5-00	4-28	4-28
7	3-56	4-00	3-48	3-48
10	3-36	3-60	3-25L	3-60
11	3-44	3-44	3-35	3-35
12	3-40	3-52	3-40	3-52
13	4-01	4-11	4-01	4-02
14	4-09	4-37	4-06	4-33
17	4-47	5-23	4-47	5-20
18	5-10	5-20	4-53	4-53
19	5-24	5-47	5-20	5-47
20	5-50	5-54	5-15	5-28
21	5-32	5-48	5-32	5-33
24	5-51	6-00H	5-51	6-00
25	6-00	6-00	5-15	5-15
26	5-16	5-26	5-16	5-25
27	HOLIDAY			
28	5-14	5-16	5-14	5-16

87Mar Strike 96.00

Nov	Open		High	Low	Close	
3	4-08		4-32	4-08	4-17	
4	3-60		4-16	3-60	4-12	
5	4-09		4-10	3-54	4-04	
6	3-40		3-42	3-18	3-18	
7	2-52		3-01	2-39	2-46	
10	2-32		2-47	2-20L	2-42	
11	2-42	2-44	2-44	2-31	2-31	
12	2-39		2-47	2-23	2-47	
13	2-49	2-53	2-61	2-49	2-53	2-54
14	2-46		3-18	2-46	3-15	
17	3-11		4-01	3-07	3-62	3-63
18	3-49		3-60	3-25	3-32	
19	3-50		4-16	3-50	4-16	
20	4-18		4-27	3-55	4-00	
21	4-10		4-18	3-60	4-04	
24	4-08		4-34	4-08	4-28	
25	4-38		4-38H	3-45	3-48	
26	3-37		3-57	3-37	3-57	
27	HOLIDAY					
28	3-56		3-58	3-53	3-55	3-58

87Mar Strike 98.00

Nov	Open		High	Low	Close	
3	2-57		3-21H	2-57	3-06	3-09
4	2-59		3-12	2-55	3-05	
5	3-10		3-12	2-50	2-60	2-61
6	2-46		2-46	2-19	2-19	
7	1-62		2-11	1-49	1-54	
10	1-42		1-50	1-35	1-60	
11	1-62		1-52	1-43	1-43	
12	1-51		1-51	1-34L	1-50	
13	1-52		2-02	1-50	1-57	1-58
14	1-53		2-16	1-53	2-13	2-15
17	2-06	2-14	2-52	2-02	2-49	
18	2-41		2-50	2-22	2-26	2-29
19	2-40	2-38	3-02	2-38	2-62	
20	2-55		3-09	2-40	2-49	
21	2-57		3-02	2-45	2-52	2-51
24	2-54		3-12	2-54	3-06	
25	3-13	3-15	3-18	2-30	2-35	
26	2-34		2-45	2-19	2-40	
27	HOLIDAY					
28	2-36		2-43	2-34	2-41	2-42

87Mar Strike 100.00

Nov	Open		High	Low	Close	
3	2-13		2-28H	2-12	2-16	
4	2-06		2-21	2-03	2-14	
5	2-18		2-18	2-00	2-06	
6	1-60	1-61	1-63	1-36	1-38	
7	1-25		1-29	1-10	1-12	
10	1-08		1-12	1-01	1-12	
11	1-14		1-14	1-04	1-05	
12	1-07		1-12	0-59L	1-10	1-12
13	1-10	1-11	1-19	1-09	1-12	1-14
14	1-11	1-12	1-30	1-11	1-27	1-28
17	1-26	1-27	1-58	1-20	1-56	1-54
18	1-47	1-49	1-57	1-35	1-40	1-38
19	1-47	1-52	2-04	1-47	2-02	2-01
20	1-63	1-60	2-09	1-46	1-56	
21	2-02		2-04	1-50	1-53	1-55
24	1-62		2-10	1-56	2-04	2-06
25	2-16	2-10	2-16	1-39	1-42	1-43
26	1-45		1-50	1-31	1-46	1-45
27	HOLIDAY					
28	1-45	1-42	1-49	1-40	1-45	1-46

87Mar Strike 102.00

Nov	Open		High	Low	Close	
3	1-32		1-48H	1-32	1-39	
4	1-32		1-42	1-29	1-36	
5	1-36		1-40	1-23	1-29	
6	1-21		1-21	1-05	1-06	
7	0-60		1-00	0-49	0-51	
10	0-45		0-48	0-41	0-47	0-46
11	0-49	0-50	0-50	0-43	0-43	
12	0-44		0-47	0-36L	0-46	
13	0-49		0-52	0-46	0-49	
14	0-47		0-60	0-46	0-59	0-56
17	0-57	0-58	1-14	0-52	1-13	1-12
18	1-09	1-11	1-15	0-63	1-00	1-02
19	1-10	1-09	1-23	1-09	1-21	1-22
20	1-18	1-20	1-27	1-06	1-13	1-10
21	1-15	1-19	1-21	1-09	1-12	1-10
24	1-13	1-16	1-24	1-13	1-21	1-22
25	1-26	1-27	1-27	0-63	1-03	1-02
26	0-61	1-04	1-07	0-58	1-03	
27	HOLIDAY					
28	1-03		1-04	0-63	1-03	1-02

87Mar Strike 104.00

Nov	Open		High	Low	Close	
3	1-06		1-14H	1-05	1-09	
4	1-01		1-07	1-01	1-04	
5	1-07		1-08	0-60	1-00	
6	0-55		0-58	0-46	0-46	
7	0-42		0-43	0-32	0-33	
10	0-29		0-29	0-25	0-29	
11	0-28		0-28	0-26	0-26	
12	0-25		0-28	0-22L	0-27	
13	0-28		0-31	0-28	0-29	
14	0-28		0-36	0-27	0-33	
17	0-34		0-48	0-31	0-48	0-47
18	0-46		0-48	0-39	0-40	0-41
19	0-43	0-44	0-54	0-43	0-54	0-53
20	0-50		0-56	0-42	0-45	0-44
21	0-50	0-46	0-52	0-43	0-45	
24	0-49		0-54	0-47	0-50	0-52
25	0-56	0-57	0-57	0-37	0-39	
26	0-38	0-39	0-42	0-33	0-40	
27	HOLIDAY					
28	0-40		0-40	0-37	0-40	0-39

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Nov	Open		High	Low	Close	
3	0-45		0-52**H**	0-45	0-48	
4	0-44		0-48	0-43	0-47	
5	0-44		0-44	0-38	0-40	
6	0-35		0-35	0-29	0-30	
7	0-23		0-25	0-19	0-20	
10	0-17		0-18	0-15	0-17	
11	0-17		0-17	0-15	0-15	
12	0-16		0-16	0-13**L**	0-16	
13	0-18		0-19	0-16	0-18	
14	0-18		0-22	0-15	0-21	
17	0-20		0-29	0-19	0-28	
18	0-27		0-29	0-23	0-24	0-25
19	0-27		0-33	0-27	0-33	0-32
20	0-31		0-34	0-24	0-26	0-27
21	0-27	0-31	0-31	0-26	0-26	
24	0-28		0-31	0-27	0-29	0-30
25	0-33		0-33	0-20	0-21	
26	0-21		0-23	0-19	0-22	
27	**HOLIDAY**					
28	0-22		0-22	0-20	0-21	

87Mar Strike 108.00

Nov	Open		High	Low	Close	
3	0-32		0-35**H**	0-32	0-32	
4	0-30		0-32	0-30	0-31	
5	0-25		0-26	0-24	0-26	
6	0-24		0-24	0-19	0-19	
7	0-15		0-15	0-13	0-13	
10	0-11		0-11	0-09	0-10	
11	0-09		0-09	0-09	0-09	
12	0-09		0-09	0-07**L**	0-09	
13	0-09		0-10	0-09	0-10	
14	0-09		0-13	0-09	0-12	
17	0-11		0-16	0-11	0-16	
18	0-16		0-17	0-13	0-14	0-15
19	0-17		0-19	0-16	0-19	
20	0-18		0-19	0-14	0-16	
21	0-17		0-18	0-15	0-15	
24	0-16		0-18	0-16	0-18	
25	0-19	0-20	0-20	0-11	0-11	
26	0-11		0-12	0-10	0-12	
27	**HOLIDAY**					
28	0-12		0-13	0-12	0-12	

87Mar Strike 110.00

Nov	Open		High	Low	Close	
3	0-22		0-23**H**	0-21	0-21	
4	0-20		0-21	0-19	0-21	
5	0-22		0-22	0-15	0-16	
6	0-14		0-14	0-12	0-12	
7	0-11		0-11	0-08	0-08	
10	0-05		0-06	0-05	0-05	0-06
11	0-05		0-05	0-04	0-05	
12	0-05		0-05	0-03**L**	0-05	
13	0-05		0-06	0-04	0-05	0-06
14	0-06		0-07	0-04	0-07	
17	0-07		0-09	0-06	0-09	
18	0-09		0-10	0-07	0-08	
19	0-10		0-11	0-09	0-11	
20	0-11		0-12	0-08	0-09	
21	0-09		0-10	0-08	0-08	
24	0-08	0-09	0-10	0-08	0-10	
25	0-11		0-11	0-07	0-07	
26	0-06		0-07	0-05	0-07	
27	**HOLIDAY**					
28	0-07		0-07	0-06	0-06	

Call volume of sales Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3			12	42	552	3,118	2,078	1,319	354	372	257	124	8,228
4		1**L**	1**L**	478	700	3,941	4,901	1,138	148	33**L**	380	278	11,999
5			517**H**	129	1,374	8,313**H**	4,920	5,382	903	916	309	67	22,830
6			1	143	461	3,060	3,690	2,930	5,057**H**	2,501	310	77	18,230
7	21	30		122	1,821	1,919	4,883	2,184	667	241	183	439	12,510
10		55**H**	511	258	4,799	6,373	4,014	3,457	634	1,010	1,736**H**	112	22,959
11				1**L**	255	1,228	983**L**	255**L**	37**L**	84	19**L**	105	2,967**L**
12			51	6	2,284	3,797	4,177	512	714	1,250	697	1,050	14,538
13			34	3	1,418	2,426	2,576	952	384	531	360	9**L**	8,693
14		20	29	77	2,534	3,530	6,750	1,612	609	683	270	317	16,431
17		4	31	19	5,532**H**	4,941	6,408	3,435	2,021	921	106	313	23,731
18			330	9	481	4,489	7,950	10,032**H**	4,318	3,663**H**	703	4,828**H**	36,803**H**
19	100**H**	11	70	255	689	4,100	6,645	5,198	2,171	1,154	448	442	21,283
20			41	588	2,299	2,034	10,826**H**	7,678	1,852	1,971	277	1,150	28,716
21			5	16	896	1,646	5,328	3,543	2,844	880	236	1,312	16,706
24	10**L**		101	6	650	1,156	4,562	4,882	2,738	1,721	326	1,115	17,267
25		3	15	638**H**	600	3,265	5,148	5,431	2,334	1,844	690	796	20,764
26			1	1	187**L**	1,362	6,910	4,229	2,024	916	288	187	16,105
27	**HOLIDAY**												
28			1	2	250	657**L**	1,653	2,486	675	303	514	846	7,387
TOTAL	131	124	1,751	2,793	27,782	61,355	94,402	66,655	30,484	20,994	8,109	13,567	328,147

Call open contracts Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	154**L**	154	243	1,454	5,077**L**	10,724**L**	12,016**L**	8,989**L**	4,959**L**	2,525**L**	2,380**L**	675**L**	49,350**L**
4	154	153	242**L**	1,356	5,472	11,897	13,574	9,223	5,074	2,544	2,684	699	53,072
5	154	153	692	1,432	5,234	15,447	15,442	9,925	5,883	2,766	2,867	715	60,710
6	154	153	692	1,413	5,261	14,339	16,757	10,011	8,015	4,170	2,934	737	64,636
7	169	148	691	1,436	6,000	14,791	18,045	10,555	7,921	4,168	2,980	1,112	68,014
10	169	141	1,009	1,455	7,994	15,350	17,932	11,236	7,948	4,675	3,800	1,214	72,923
11	156	171**H**	1,009	1,404	8,058	15,011	17,970	11,122	7,907	4,726	3,793	1,307	72,634
12	156	171	1,047	1,394	8,370	14,114	18,426	11,000	7,678	5,333	3,879	2,352	73,920
13	156	141	1,078	1,394	8,938	14,475	18,823	11,250	7,757	5,441	4,031	2,358	75,842
14	156	132	1,065	1,364	9,807	14,513	21,213	12,126	7,552	5,922	4,032	2,646	80,528
17	156	128**L**	1,040	1,372	13,511	14,585	23,186	13,070	8,323	6,251	4,097	2,759	88,478
18	156	128	1,040	1,375	13,779**H**	15,695	22,962	17,015	7,837	6,635	4,518	6,814	97,954
19	196**H**	137	1,107	1,376	13,429	17,002	23,990	15,292	8,522	7,428	4,622	7,196	100,297
20	196	137	1,101	1,483	12,971	16,953	27,446	17,003	9,055	8,872	4,723	8,127	108,067
21	196	137	1,106	1,499**H**	12,711	17,658	28,205	17,390	9,914	9,352	4,793	8,850	111,811
24	196	137	1,106	1,499	12,428	17,982	28,626	18,155	10,544	10,249	5,020	9,844	115,786
25	196	134	1,111**H**	1,289**L**	12,489	19,515**H**	29,042	20,137	10,837	10,883**H**	5,182	9,893	120,708
26	196	134	1,105	1,290	12,352	18,856	29,218**H**	20,118	11,481	10,840	5,194	9,966	120,750**H**
27	**HOLIDAY**												
28	196	134	1,104	1,289	12,104	18,708	28,698	20,368**H**	11,797**H**	10,876	5,328**H**	9,996**H**	120,598

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

87Jun Strike 88.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19	10-23	10-25H	10-23L	10-25
20				10-08N
21				10-17N
24				10-43N
25				9-55N
26				10-05N
27	HOLIDAY			
28				10-08N

87Jun Strike 92.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19	7-08	7-12	7-08L	7-12
20				7-00N
21				7-07N
24	7-32	7-32H	7-28	7-28
25				6-50N
26				6-58N
27	HOLIDAY			
28				6-60N

87Jun Strike 94.00

Nov	Open	High	Low	Close
3	5-54	5-54	5-38	5-38
4	5-22	5-39	5-22	5-39
5				5-24N
6	4-59	4-59	4-40	4-40
7				4-04N
10	3-50	4-03	3-50L	4-03
11				3-52N
12	4-00	4-00	4-00	4-00
13	4-08	4-15	4-08	4-10
14	4-30	4-37	4-30	4-37
17				5-25N
18	5-18	5-18	4-62	4-62
19				5-50N
20	5-51	5-51	5-24	5-31
21	5-40	5-48	5-38	5-38
24				5-62N
25	6-00	6-00H	5-20	5-21
26	5-18	5-25	5-18	5-25
27	HOLIDAY			
28				5-28N

87Jun Strike 96.00

Nov	Open	High	Low	Close
3	4-39	4-39	4-35	4-35
4				4-36N
5				4-20N
6	3-60	3-60	3-42	3-42
7	3-18	3-18	3-07	3-07
10	2-54	3-05	2-54	3-05
11				2-60N
12	2-62	3-02	2-53L	3-02
13				3-12N
14	3-14	3-36	3-14	3-36
17	4-10 4-09	4-12	4-09	4-12
18				3-54N
19	4-18	4-33	4-18	4-33
20	4-30	4-30	4-09	4-18
21	4-20	4-29	4-20	4-24
24	4-37	4-46H	4-37	4-42
25	4-40	4-40	4-07	4-07
26	4-00	4-12	4-00	4-12
27	HOLIDAY			
28	4-05	4-07	4-05	4-07

87Jun Strike 98.00

Nov	Open	High	Low	Close
3	3-37	3-37H	3-31	3-31
4	3-26	3-31	3-26	3-31
5	3-35	3-35	3-21	3-21
6	3-00	3-00	2-47	2-47
7	2-22	2-22	2-19	2-19
10	2-00	2-16	2-00L	2-16
11				2-06N
12	2-12	2-12	2-01	2-10
13	2-23	2-23	2-17	2-17
14				2-35N
17				3-05N
18				2-52N
19	3-10	3-23	3-10	3-23
20	3-26	3-30	3-06	3-10
21	3-15	3-23	3-15	3-16
24	3-24	3-36	3-24	3-35
25	3-33	3-33	3-00	3-01
26	2-50	3-06	2-50	3-05
27	HOLIDAY			
28	3-05	3-05	3-03	3-03

87Jun Strike 100.00

Nov	Open	High	Low	Close
3	2-48	2-60H	2-45	2-45
4	2-41	2-50	2-39	2-46
5	2-42	2-42	2-36	2-36
6				2-05N
7	1-60	1-60	1-43	1-43
10	1-33	1-41	1-33L	1-41
11				1-32N
12				1-35N
13	1-43	1-45	1-37	1-40
14	1-42	1-55	1-42	1-55
17	1-54	2-20	1-52	2-18
18	2-18	2-19	2-05	2-05
19	2-20	2-33	2-18	2-33
20	2-33	2-33	2-18	2-23
21	2-23	2-34	2-23	2-25
24	2-34	2-44	2-34	2-41
25	2-41	2-41	2-12	2-13
26	2-00	2-15	2-00	2-14
27	HOLIDAY			
28	2-16	2-16	2-13	2-13

87Jun Strike 102.00

Nov	Open	High	Low	Close
3				2-05N
4				2-05N
5				1-59N
6	1-55	1-55	1-35	1-35
7	1-28	1-28	1-16	1-16
10	1-05	1-12	1-03	1-10
11	1-12	1-12	1-03	1-03
12	1-08	1-08	1-00L	1-05
13	1-13	1-13	1-09	1-09
14	1-12	1-20	1-09	1-20
17	1-24	1-43	1-22	1-40
18				1-31N
19	1-45	1-55	1-45	1-55
20	1-50	1-57	1-44	1-45
21	1-48	1-55	1-47	1-47
24	1-55 1-54	1-63	1-54	1-59
25	1-63	2-00H	1-38	1-38
26	1-31 1-33	1-40	1-30	1-38
27	HOLIDAY			
28	1-35	1-39	1-34	1-37

87Jun Strike 104.00

Nov	Open	High	Low	Close
3				1-37N
4				1-36N
5	1-32	1-32H	1-30	1-30
6	1-25	1-25	1-10	1-10
7	1-00	1-00	0-55	0-57
10	0-54	0-54	0-51	0-51
11				0-47N
12	0-43	0-45	0-43L	0-45
13	0-49	0-51	0-49	0-51
14	0-54	0-58	0-54	0-58
17	0-57	1-12	0-57	1-09
18	1-09	1-09	1-01	1-03
19				1-21N
20	1-18	1-18	1-13	1-13
21				1-15N
24	1-20	1-25	1-20	1-23
25	1-27	1-27	1-09	1-09
26	1-02	1-07	1-02	1-07
27	HOLIDAY			
28	1-03	1-05	1-03	1-05

87Jun Strike 106.00

Nov	Open	High	Low	Close
3				1-13N
4	1-10	1-14H	1-10	1-12
5				1-06N
6	1-04	1-04	0-54	0-54
7	0-44	0-44	0-40	0-40
10				0-35N
11				0-35N
12				0-33N
13	0-33	0-35	0-33L	0-35
14				0-40N
17	0-49	0-52	0-49	0-52
18	0-50	0-50	0-45	0-45
19				0-60N
20	0-58	0-58	0-54	0-54
21	0-57	0-57	0-55	0-55
24	0-59	0-62	0-59	0-62
25	0-63	0-63	0-48	0-48
26				0-49N
27	HOLIDAY			
28	0-47	0-47	0-47	0-47

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 108.00				**87Jun Strike 110.00**			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								0-41N
4								0-41N
5					0-42	0-42H	0-38	0-38
6					0-30	0-30	0-29	0-29
7					0-26	0-26	0-18	0-18
10	0-26	0-26	0-25	0-25	0-18	0-18	0-17	0-17
11				0-24N	0-15	0-15	0-15L	0-15
12	0-22	0-22	0-19L	0-22	0-15	0-15	0-15	0-15
13	0-20	0-24	0-20	0-24				0-16N
14				0-26N				0-17N
17				0-35N				0-24N
18				0-31N	0-24	0-24	0-24	0-24
19	0-35	0-41	0-35	0-41				0-27N
20				0-37N				0-25N
21				0-37N	0-25	0-27	0-25	0-25
24	0-42	0-42	0-42	0-42	0-28	0-29	0-28	0-29
25	0-45	0-45H	0-32	0-32	0-30	0-30	0-21	0-21
26	0-30	0-32	0-29	0-32	0-21	0-21	0-21	0-21
27	**HOLIDAY**				**HOLIDAY**			
28	0-30	0-31	0-30	0-31	0-21	0-21	0-21	0-21

Call volume of sales Reported in contracts—Future 87Jun

Nov	**88.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**106.00**	**108.00**	**110.00**	**TOTAL**
3			5	28	25	30						88
4			2		25	5			4			36
5					5	1L		10			30	46
6			2	56	101		202	1L	1L		1L	364
7			31	1L	3	67	11	101	1			215
10			8	2	1L	6	1,001	1,200H		200	201	2,619
11							4L				4	8L
12				1,005	1,586H		28	10		401H	401H	3,431H
13			40	10	31	10	57	25	5	3	2	183
14			30	101		1	58	1				191
17				25		60	8	1	200H			294
18			1L			103		60	4		100	268
19	100H	70		202	4	4	9			1L		390
20		30L	402	296	252	9	90	90	150			1,319
21			500H	1,100H	556	5	24		2		3	2,190
24		110H		150	207	11	1,559H	22	35	6	24	2,124
25			111	466	102	202H	1,189	209	90	139	6	2,514
26			1	181	28	24	221	353	7	246	1	1,062
27	**HOLIDAY**											
28				5	21	21	65	61	6	8	6	193
TOTAL	100	210	1,133	3,628	2,947	559	4,526	2,144	505	1,004	779	17,535

Call open contracts Reported in contracts—Future 87Jun

Nov	**88.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**106.00**	**108.00**	**110.00**	**TOTAL**
3			2,676	176L	313L	649	205L	205	21L		139	4,384
4			2,628L	176	313	649	205	205	25		139	4,340
5			2,628	176	316	650	205	205	25		112L	4,317L
6			2,629	176	367	648	407	206	26		113	4,572
7			2,660	177	370	634L	418	200L	25		113	4,597
10			2,654	178	371	639	1,417	1,300	25	200L	308	7,092
11			2,653	178	371	639	1,421	1,300	25	200	306	7,093
12			2,653	971	1,607	639	1,449	1,310	25	601	607	9,862
13			2,673	981	1,632	649	1,456	1,310	30	603	609	9,943
14			2,673	1,071	1,607	650	1,464	1,310	30	603	609	10,017
17			2,673	1,087	1,607	690	1,471	1,310	210	603	609	10,260
18			2,673	1,087	1,607	790	1,471	1,317	214	603	709	10,471
19	100H	70L	2,673	1,137	1,611	792	1,479	1,319	214	604	709	10,708
20	100	100	2,673	1,005	1,662	794	1,498	1,319	164	604	709	10,628
21	100	100	3,173	1,484	1,890	797	1,490	1,319	166	604	710	11,833
24	100	200H	3,173	1,594	1,891	802	1,604	1,334	199	607	724	12,228
25	100	200	3,213H	1,932	1,918H	904	2,488	1,514	279	525	730	13,803
26	100	200	3,213	2,072	1,918	907	2,680	1,617	282	726	731	14,446
27	**HOLIDAY**											
28	100	200	3,213	2,077H	1,918	927H	2,723H	1,642H	285H	734H	736H	14,555H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Sep Strike 102.00				87Sep Strike 104.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17	1-50	2-03	1-50L	2-03	1-20	1-35	1-20L	1-35
18	1-57	1-57	1-57	1-57	1-27	1-27	1-27	1-27
19	2-06	2-14	2-06	2-14				1-45N
20				2-00N				1-34N
21				2-04N	1-44	1-44H	1-37	1-37
24				2-18N				1-47N
25	2-21	2-21H	1-60	1-60				1-31N
26				1-61N				1-30N
27	HOLIDAY				HOLIDAY			
28				1-60N				1-30N

Call volume of sales Reported in contracts—Future 87Sep

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	15	15	30
18	65H	65H	130H
19	8		8
20			
21		1L	1L
24			
25	1L		1
26			
27	HOLIDAY		
28			
TOTAL	89	81	170

Call open contracts Reported in contracts—Future 87Sep

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	15L	15L	30L
18	80	80H	160
19	88	80	168
20	88	80	168
21	88	80	168
24	88	80	168
25	89H	80	169H
26	89	80	169
27	HOLIDAY		
28	89	80	169

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Dec	Open	High	Low	Close
1				10-35N
2				11-52N
3				12-08N
4				12-42N
5				10-54N
8				11-36N
9				11-22N
10				11-60N
11				10-48N
12				10-52N
15				10-50N
16				11-10N
17				11-16N
18				11-22N
19				11-48N
22				12-06N
23				12-20N
24				12-24N
25	HOLIDAY			
26				12-16N
29	11-34	11-34H	11-00L	11-00
30				10-36N
31				10-13N

87Mar Strike 90.00

Dec	Open	High	Low	Close
1	8-19	8-43	8-14L	8-43
2	9-38	9-55	9-38	9-55
3	10-21	10-21	10-15	10-15
4				10-46N
5				8-60N
8				9-41N
9				9-28N
10				9-62N
11				8-54N
12				8-54N
15				8-58N
16				9-16N
17				9-20N
18				9-26N
19	9-40	9-51	9-40	9-51
22				10-07N
23				10-21N
24	10-21	10-24H	10-21	10-24
25	HOLIDAY			
26				10-16N
29				9-01N
30				8-40N
31				8-18N

87Mar Strike 92.00

Dec	Open	High	Low	Close
1				6-57N
2				8-03N
3	8-30	8-35H	8-23	8-23
4				8-54N
5	7-45	7-45	7-10	7-10
8				7-51N
9	7-42	7-42	7-38	7-38
10				8-05N
11				7-00N
12				7-04N
15				7-04N
16				7-25N
17				7-28N
18				7-34N
19	7-27	7-56	7-27	7-56
22				8-13N
23	8-26	8-26	8-26	8-26
24				8-29N
25	HOLIDAY			
26				8-17N
29	7-45	7-45	7-15	7-15
30				6-47N
31	6-35	6-35	6-29L	6-29

87Mar Strike 94.00

Dec	Open	High	Low	Close
1	4-50	5-14	4-50	5-14
2	5-56	6-18	5-56	6-18
3	6-55	6-55	6-38	6-38
4	6-36	7-04H	6-36	7-04
5	6-33	6-35	5-34	5-34
8	5-04	6-03	5-04	6-03
9	5-62	6-02	5-54	5-54
10				6-19N
11	5-58	5-58	5-16	5-16
12	5-26	5-33	5-04	5-22
15	4-56	5-21	4-56	5-21
16	5-30	5-45	5-30	5-43
17				5-43N
18				5-49N
19	5-57	6-05	5-50	6-05
22	6-00	6-23	6-00	6-23
23	6-32	6-47	6-32	6-35
24	6-35	6-37	6-35	6-37
25	HOLIDAY			
26	6-26	6-28	6-26	6-28
29	5-62	5-62	5-24	5-24
30	5-10	5-10	4-63	4-63
31	4-52	4-52	4-46L	4-46

87Mar Strike 96.00

Dec	Open		High	Low	Close	
1	3-22		3-47	3-22	3-47	
2	3-55		4-44	3-55	4-44	
3	5-09		5-11	4-61	4-61	
4	4-60		5-37H	4-60	5-26	
5	5-03		5-03	3-62	3-62	
8	4-05		4-32	3-34	4-30	
9	4-20		4-27	4-14	4-20	4-14
10	4-08		4-40	4-08	4-40	
11	4-18		4-19	3-36	3-44	
12	3-32		3-62	3-24	3-50	
15	3-18	3-22	3-54	3-08	3-50	
16	4-03		4-09	3-62	4-04	
17	4-03		4-08	3-62	4-01	
18	4-25		4-28	4-08	4-08	
19	3-63		4-26	3-63	4-26	
22	4-01		4-44	4-00	4-42	
23	4-51		5-00	4-47	4-50	
24	4-48		4-54	4-48	4-51	
25	HOLIDAY					
26	4-42		4-43	4-42	4-43	
29	4-09		4-09	3-46	3-46	
30	3-28		3-31	3-19	3-22	
31	3-31		3-31	3-07L	3-08	

87Mar Strike 98.00

Dec	Open		High	Low	Close	
1	2-16	2-19	2-37	2-10	2-35	2-37
2	2-40	2-45	3-20	2-39	3-20	
3	3-43		3-51	3-33	3-34	
4	3-35		4-10H	3-33	3-57	3-59
5	3-47	3-49	3-49	2-42	2-42	2-50
8	2-52	2-55	3-08	2-27	3-07	
9	3-07		3-09	2-54	2-59	
10	2-54		3-12	2-44	3-12	
11	2-59		3-01	2-20	2-27	2-32
12	2-16		2-40	2-10	2-27	2-32
15	2-02		2-33	1-61	2-32	2-30
16	2-45	2-43	2-58	2-37	2-46	2-47
17	2-42		2-44	2-35	2-40	
18	2-60		3-00	2-37	2-43	
19	2-35		2-58	2-33	2-58	
22	2-38		3-09	2-33	3-09	
23	3-15		3-25	3-09	3-10	3-12
24	3-12		3-15	3-10	3-15	
25	HOLIDAY					
26	3-06		3-11	3-05	3-06	
29	2-54		2-57	2-20	2-20	
30	2-06		2-07	1-60	2-02	2-03
31	2-06	2-07	2-09	1-51L	1-53	1-55

87Mar Strike 100.00

Dec	Open		High	Low	Close	
1	1-26	1-30	1-43	1-21	1-43	1-40
2	1-49	1-46	2-15	1-43	2-13	2-15
3	2-30	2-33	2-40	2-23	2-25	2-27
4	2-22	2-28	2-58H	2-22	2-47	2-48
5	2-37	2-36	2-37	1-46	1-49	1-51
8	1-54	1-48	2-03	1-31	2-03	
9	2-03	2-06	2-06	1-53	1-55	
10	1-49	1-52	2-08	1-45	2-06	2-01
11	1-58	1-60	1-62	1-25	1-30	1-33
12	1-20	1-24	1-46	1-16	1-29	1-32
15	1-10	1-14	1-36	1-08	1-33	1-31
16	1-42	1-41	1-53	1-35	1-40	1-42
17	1-42		1-42	1-32	1-35	
18	1-52	1-48	1-57	1-38	1-38	1-41
19	1-34	1-31	1-49	1-29	1-48	1-49
22	1-32	1-35	1-60	1-29	1-57	1-59
23	1-59	2-00	2-06	1-57	1-58	1-59
24	1-60		1-62	1-57	1-59	1-61
25	HOLIDAY					
26	1-56		1-56	1-52	1-54	
29	1-44	1-42	1-44	1-17	1-19	1-17
30	1-07	1-11	1-11	1-01	1-04	1-05
31	1-07	1-08	1-10	0-60L	0-62	

87Mar Strike 102.00

Dec	Open		High	Low	Close	
1	0-57	0-58	1-00	0-51	1-00	0-63
2	1-04	1-06	1-27	1-02	1-25	1-27
3	1-35	1-42	1-46	1-33	1-33	1-36
4	1-35	1-39	1-60H	1-32	1-51	1-54
5	1-43	1-48	1-48	1-03	1-06	1-08
8	1-08	1-11	1-19	0-57	1-16	1-19
9	1-17	1-21	1-21	1-06	1-07	1-09
10	1-07	1-04	1-19	1-00	1-18	1-16
11	1-08	1-10	1-11	0-51	0-54	0-56
12	0-49	0-47	1-00	0-44	0-55	0-57
15	0-45	0-42	0-56	0-40	0-55	0-54
16	0-63		1-04	0-57	0-61	0-62
17	0-60		0-60	0-54	0-55	0-56
18	1-02	0-62	1-05	0-55	0-59	0-58
19	0-54	0-57	0-63	0-52	0-62	0-63
22	0-56	0-53	1-06	0-51	1-06	1-05
23	0-63	1-04	1-12	0-63	1-05	1-06
24	1-05		1-07	1-03	1-03	1-05
25	HOLIDAY					
26	1-01		1-02	1-00	1-00	
29	0-57	0-56	0-58	0-41	0-44	0-41
30	0-39	0-35	0-39	0-32	0-35	0-34
31	0-37		0-37	0-30L	0-31	0-30

87Mar Strike 104.00

Dec	Open		High	Low	Close	
1	0-35	0-34	0-37	0-29	0-37	
2	0-40	0-41	0-56	0-38	0-55	0-56
3	1-00	1-02	1-05	0-60	0-61	0-63
4	1-00	0-61	1-16H	0-59	1-10	1-08
5	1-07	1-02	1-07	0-40	0-42	0-43
8	0-46	0-42	0-49	0-34	0-48	0-49
9	0-48	0-49	0-49	0-40	0-42	
10	0-40		0-48	0-35	0-47	0-45
11	0-43	0-41	0-43	0-27	0-30	
12	0-24	0-26	0-35	0-23	0-28	
15	0-24		0-30	0-21	0-30	0-29
16	0-32	0-34	0-38	0-30	0-31	0-33
17	0-33		0-33	0-28	0-29	
18	0-33		0-37	0-30	0-31	0-30
19	0-30	0-28	0-33	0-27	0-32	0-33
22	0-27		0-37	0-26	0-35	0-36
23	0-36		0-40	0-35	0-35	
24	0-34		0-36	0-34	0-35	0-34
25	HOLIDAY					
26	0-33		0-34	0-32	0-32	
29	0-28	0-27	0-29	0-20	0-20	
30	0-18		0-18	0-15	0-15	0-16
31	0-18		0-18	0-14L	0-14	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Dec	Open		High	Low	Close	
1	0-17	0-19	0-20	0-16	0-19	
2	0-22		0-32	0-21	0-31	0-32
3	0-39	0-38	0-41	0-36	0-36	0-37
4	0-37		0-49H	0-35	0-44	0-45
5	0-43	0-41	0-43	0-23	0-25	0-26
8	0-26	0-27	0-29	0-18	0-26	0-29
9	0-29		0-29	0-21	0-22	
10	0-20	0-21	0-25	0-19	0-25	0-24
11	0-21	0-24	0-24	0-14	0-14	0-15
12	0-11	0-12	0-18	0-11	0-15	0-14
15	0-11	0-13	0-16	0-10	0-15	0-16
16	0-17		0-19	0-16	0-17	
17	0-17		0-17	0-14	0-14	
18	0-16		0-18	0-15	0-15	
19	0-14		0-17	0-13	0-17	
22	0-12		0-19	0-12	0-18	0-19
23	0-18		0-20	0-17	0-17	0-18
24	0-17		0-18	0-16	0-17	0-18
25	**HOLIDAY**					
26	0-16		0-16	0-15	0-15	
29	0-13		0-13	0-09	0-09	
30	0-07		0-08	0-06L	0-06	0-07
31	0-07		0-07	0-06	0-06	

87Mar Strike 108.00

Dec	Open		High	Low	Close	
1	0-09		0-12	0-08	0-12	
2	0-12		0-18	0-12	0-18	0-17
3	0-19	0-22	0-24	0-19	0-22	0-21
4	0-22		0-28H	0-21	0-25	0-26
5	0-24	0-25	0-25	0-13	0-14	
8	0-15	0-14	0-15	0-09	0-14	
9	0-14		0-14	0-11	0-12	
10	0-11		0-13	0-09	0-13	0-12
11	0-11		0-11	0-07	0-07	0-08
12	0-06		0-09	0-05	0-07	
15	0-06		0-08	0-05	0-08	
16	0-09		0-09	0-07	0-08	
17	0-08		0-08	0-07	0-07	
18	0-08		0-08	0-07	0-07	
19	0-07		0-08	0-06	0-07	
22	0-06		0-09	0-05	0-08	0-09
23	0-09		0-09	0-08	0-08	
24	0-08		0-08	0-07	0-08	
25	**HOLIDAY**					
26	0-06		0-06	0-06	0-06	
29	0-05		0-05	0-04	0-04	
30	0-03		0-03	0-03	0-03	
31	0-03		0-03	0-02L	0-02	0-03

87Mar Strike 110.00

Dec	Open		High	Low	Close	
1	0-05		0-06	0-04	0-05	0-06
2	0-06		0-10	0-06	0-09	0-10
3	0-12		0-13	0-11	0-11	
4	0-12		0-16H	0-11	0-14	
5	0-14		0-14	0-07	0-07	0-08
8	0-08		0-09	0-05	0-08	
9	0-07		0-07	0-05	0-06	
10	0-05		0-07	0-05	0-07	0-06
11	0-05		0-05	0-03	0-03	0-04
12	0-03		0-04	0-03	0-04	
15	0-03		0-04	0-02	0-04	
16	0-04		0-04	0-03	0-04	
17	0-03		0-04	0-03	0-03	
18	0-04	0-03	0-04	0-03	0-04	0-03
19	0-03		0-04	0-02	0-03	0-04
22	0-02		0-04	0-02	0-04	
23	0-04		0-04	0-04	0-04	
24	0-03		0-04	0-03	0-03	0-04
25	**HOLIDAY**					
26	0-03		0-04	0-02	0-03	
29	0-02		0-03	0-02	0-02	
30	0-01		0-02	0-01L	0-01	
31	0-01		0-02	0-01	0-01	

Call volume of sales Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		5		22	53	2,591	2,646	3,087	2,809	839	595	781	13,428
2		31H		16	730	1,600	8,769	8,824	5,114	3,420	899	694	30,097
3		2	457H	9	731	2,394	6,308	11,609	7,259H	3,929H	2,044H	852	35,594
4				1,000H	925	3,942	10,247	18,559H	5,480	3,059	1,230	667	45,109H
5			117	374	1,277H	1,926	12,134	8,054	6,825	3,299	1,798	1,393	37,197
8			5	17	1,075	5,376H	4,584	11,532	5,021	2,977	1,540	788	32,915
9			1L	2	510	2,625	3,012	6,390	2,841	976	818	610	17,785
10					314	836	4,595	3,992	2,621	1,303	805	489	14,955
11				6	75	2,481	6,489	7,747	3,349	854	671	543	22,215
12				2	230	1,584	2,569	6,056	2,809	1,214	276	387	15,127
15				100	181	1,693	4,840	3,778	2,887	1,598	297	168	15,542
16				8	230	1,083	2,872	4,217	4,474	3,323	330	565	17,102
17					504	1,052	3,587	3,114	1,944	1,517	914	1,323	13,955
18					1,004	1,070	9,177	9,447	3,188	3,640	194	173	27,893
19		10	30	58	869	815	4,869	3,578	912	745	559	1,866H	14,311
22				26	234	512	2,254	3,552	2,580	325	471	482	10,436
23			5	60	470	1,132	4,250	6,969	2,962	1,046	527	596	18,017
24		1L		2	53	60	733	2,982	2,439	181L	28	99	6,578
25	**HOLIDAY**												
26				1L	1L	46L	197L	957L	612L	457	16L	9L	2,296L
29	3L		205	112	515	2,062	7,938	3,561	1,752	1,709	256	1,223	19,336
30				16	93	3,892	14,443H	5,257	3,412	808	641	98	28,660
31	92H		10	169	5	1,755	3,990	4,905	1,878	664	1,858	37	15,363
TOTAL	95	49	830	2,000	10,079	40,527	120,503	138,167	73,168	37,883	16,767	13,843	453,911

Call open contracts Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	196H	132L	1,104H	1,311	12,147L	20,471	29,104L	20,353L	11,646L	11,110L	5,316L	10,536L	123,426L
2	196	162H	1,104	1,326	12,193	20,547	33,314	23,548	14,340	11,895	5,622	10,614	134,861
3	196	160	1,030	1,300L	12,382	20,421	33,791	24,426	14,230	12,441	5,903	10,711	136,991
4	196	160	1,033	1,300	12,346	18,007	33,706	27,083	15,320	13,527	6,349	10,881	139,908
5	196	160	916	1,667	13,153	17,888L	33,340	28,156	16,272	13,189	6,508	11,473	142,918
8	196	160	875	1,684	14,129	20,046	32,565	28,251	16,745	14,320	7,296	11,622	147,889
9	196	160	874	1,682	14,509	21,431	31,887	30,712	16,342	14,008	7,370	11,582	150,753
10	196	160	873	1,681	14,775	21,068	32,042	30,203	15,911	13,807	7,573	11,806	150,095
11	196	160	873	1,681	14,704	21,511	33,931	31,916H	15,335	13,930	7,695	12,047	153,979
12	196	160	873	1,681	14,915H	22,089	33,782	31,721	15,613	13,885	7,774	11,980	154,669
15	196	160	873	1,781	14,844	22,072	34,907	30,027	15,301	13,893	7,862	12,008	153,924
16	196	160	873	1,785	14,768	22,918	34,852	29,932	14,536	13,168	7,714	12,101	153,003
17	186	160	873	1,781	14,340	23,231	35,580	28,140	15,275	13,397	8,293	12,240	153,496
18	186	160	873	1,782	14,093	23,333	36,216	28,643	15,562	14,008	8,258	12,276	155,390
19	186	150	873	1,832	13,440	23,333	36,819	28,858	15,541	14,214	8,334	13,520	157,100
22	186	150	873	1,857	13,319	23,489	36,721	27,846	16,057	14,140	8,410	13,862	156,910
23	186	150	871	1,907	12,845	23,255	36,891H	27,549	16,800	14,140	8,651	13,720	156,965
24	186	150	871	1,907	12,792	23,206	36,748	29,500	18,610	14,252	8,652	13,679	160,553H
25	**HOLIDAY**												
26	186	149	871	1,906	12,792	23,154	36,697	28,900	18,270	14,229	8,657	13,683	159,494
29	187	149	776L	1,815	12,640	23,450	36,158	28,504	18,619	14,584	8,704	14,833H	160,419
30	186	149	776	1,797	12,613	25,430	30,929	28,194	19,260	14,731H	9,043	14,785	157,893
31	94L	149	776	1,930H	12,614	25,972H	29,557	29,204	19,611H	14,614	9,488H	14,789	157,798

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 88.00

Dec	Open	High	Low	Close
1				9-51N
2				11-00N
3				11-24N
4				11-54N
5				10-10N
8				10-50N
9				10-40N
10				11-06N
11				10-08N
12				10-08N
15				10-02N
16				10-26N
17				10-30N
18				10-33N
19				10-54N
22				11-15N
23				11-29N
24				11-32N
25	HOLIDAY			
26				11-23N
29	10-44	10-44H	10-14L	10-14
30				9-49N
31				9-27N

87Jun Strike 92.00

Dec	Open	High	Low	Close
1				6-42N
2				7-43N
3				8-01N
4				8-27N
5				6-59N
8				7-30N
9				7-20N
10				7-47N
11				6-55N
12				6-54N
15				6-48N
16				7-07N
17				7-10N
18				7-11N
19				7-29N
22				7-48N
23				7-60N
24				8-00N
25	HOLIDAY			
26				7-54N
29	7-16	7-16H	6-54L	6-54
30				6-26N
31				6-08N

87Jun Strike 94.00

Dec	Open	High	Low	Close
1	4-57	5-11	4-57	5-11
2	5-55	6-04H	5-55	6-04
3				6-26N
4				6-54N
5				5-31N
8	6-00	6-00	6-00	6-00
9				5-54N
10				6-14N
11				5-24N
12				5-23N
15				5-20N
16	5-30	5-40	5-30	5-40
17				5-42N
18				5-42N
19				5-58N
22				6-10N
23				6-21N
24				6-21N
25	HOLIDAY			
26				6-13N
29	5-42	5-44	5-20	5-20
30				4-58N
31	4-60	4-60	4-41L	4-41

87Jun Strike 96.00

Dec	Open	High	Low	Close
1	3-54	3-61	3-54	3-61
2	4-31	4-48	4-31	4-48
3	5-04	5-11	5-01	5-03
4	5-04	5-30H	5-04	5-25
5	5-03	5-03	4-12	4-12
8	4-25	4-40	3-62	4-40
9				4-32N
10	4-27	4-54	4-27	4-54
11	4-00	4-00	4-00	4-00
12	4-06	4-12	3-59	4-02
15	3-46	4-02	3-42	4-01
16	4-20	4-20	4-15	4-19
17	4-22	4-22	4-19	4-19
18	4-35	4-35	4-18	4-19
19	4-16	4-34	4-16	4-34
22				4-50N
23				4-58N
24				4-57N
25	HOLIDAY			
26				4-48N
29	4-15	4-15	3-61	3-61
30	3-45	3-45	3-38	3-38
31	3-35	3-35	3-27L	3-27

87Jun Strike 98.00

Dec	Open	High	Low	Close
1	2-51	2-58	2-51	2-58
2	3-09	3-37	3-02	3-37
3	4-00	4-00	3-50	3-52
4	4-02	4-15H	4-02	4-07
5	3-47	3-47	3-04	3-04
8	3-13	3-31	2-60	3-31
9	3-32	3-33	3-24	3-24
10	3-27	3-41	3-20	3-41
11	3-27	3-27	2-53	2-60
12	2-58	2-58	2-58	2-58
15	2-38	3-00	2-38	2-58
16	3-00	3-10	3-00	3-08
17	3-06	3-08	3-04	3-08
18	3-11	3-12	3-07	3-07
19	3-00	3-18	3-00	3-18
22	3-10	3-31	3-10	3-31
23	3-38	3-42	3-38	3-39
24	3-34	3-34	3-34	3-34
25	HOLIDAY			
26				3-29N
29	3-03	3-05	2-50	2-50
30	2-34	2-41	2-30	2-33
31	2-32	2-32	2-22L	2-22

87Jun Strike 100.00

Dec	Open		High	Low	Close
1	2-07		2-08	2-02	2-06
2	2-28		2-43	2-28	2-41
3	2-62	3-00	3-02	2-64	2-55
4	2-55		3-13H	2-54	3-07
5	2-60		2-60	2-17	2-17
8	2-16		2-37	2-09	2-37
9	2-36		2-38	2-30	2-30
10	2-25		2-42	2-21	2-42
11	2-34		2-34	2-00	2-06
12	1-62		2-15	1-62	2-07
15	1-53		2-10	1-52	2-06
16	2-11		2-24	2-11	2-14
17	2-16		2-20	2-12	2-15
18	2-24		2-26	2-12	2-13
19	2-10	2-09	2-22	2-09	2-22
22	2-09		2-33	2-09	2-32
23	2-35		2-44	2-35	2-37
24	2-34		2-39	2-31	2-35
25	HOLIDAY				
26	2-32		2-33	2-29	2-29
29	2-20		2-20	1-60	1-60
30	1-53		1-53	1-42	1-45
31	1-44		1-48	1-37L	1-38

87Jun Strike 102.00

Dec	Open	High	Low	Close
1	1-24	1-34	1-23	1-34
2	1-42	1-61	1-39	1-58
3	2-11	2-15	2-05	2-05
4	2-07	2-25H	2-04	2-20
5	2-05	2-07	1-33	1-38
8	1-41	1-55	1-33	1-55
9	1-55	1-57	1-50	1-50
10	1-45	1-58	1-45	1-58
11	1-50	1-50	1-29	1-31
12	1-27	1-35	1-24	1-30
15	1-18	1-30	1-14	1-29
16	1-35	1-42	1-35	1-37
17	1-36	1-38	1-34	1-36
18	1-44	1-44	1-34	1-34
19	1-32	1-42	1-32	1-42
22	1-31	1-48	1-31	1-48
23	1-48	1-59	1-48	1-53
24	1-53	1-54	1-50	1-50
25	HOLIDAY			
26	1-48	1-48	1-45	1-45
29	1-35	1-35	1-20	1-20
30	1-13	1-13	1-06	1-07
31	1-08	1-09	1-02L	1-02

87Jun Strike 104.00

Dec	Open		High	Low	Close
1	0-63		1-03	0-63	1-03
2	1-16		1-23	1-15	1-22
3	1-37		1-38	1-32	1-32
4	1-31		1-44H	1-31	1-42
5	1-31	1-32	1-32	1-06	1-08
8	1-16		1-21	1-08	1-21
9	1-21		1-24	1-16	1-16
10	1-08		1-21	1-08	1-21
11	0-60		0-62	0-60	0-62
12	0-58		1-06	0-56	1-00
15	0-55		1-00	0-54	0-63
16	1-00		1-10	1-00	1-05
17	1-04		1-05	1-03	1-04
18	1-08		1-08	1-03	1-03
19	0-63		1-08	0-63	1-08
22	0-63		1-14	0-62	1-12
23	1-09		1-20	1-09	1-16
24	1-16		1-16	1-10	1-12
25	HOLIDAY				
26	1-10		1-10	1-10	1-10
29	1-01		1-01	0-55	0-55
30	0-47		0-50	0-46	0-46
31	0-46		0-46	0-42L	0-42

87Jun Strike 106.00

Dec	Open	High	Low	Close
1	0-40	0-46	0-40	0-46
2	0-58	1-00	0-58	0-61
3	1-07	1-07	1-03	1-03
4	1-02	1-11H	1-02	1-11
5	1-03	1-03	0-50	0-50
8	0-55	0-60	0-50	0-60
9	0-57	0-57	0-54	0-55
10	0-50	0-60	0-50	0-60
11	0-53	0-53	0-43	0-43
12				0-42N
15				0-41N
16				0-46N
17				0-46N
18	0-47	0-47	0-43	0-43
19				0-48N
22				0-50N
23				0-52N
24	0-53	0-53	0-50	0-50
25	HOLIDAY			
26	0-48	0-48	0-47	0-47
29	0-39	0-39	0-35	0-35
30				0-29N
31	0-29	0-29	0-25L	0-25

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 108.00				87Jun Strike 110.00			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-30N	0-19	0-19	0-19	0-19
2	0-40	0-40	0-40	0-40	0-25	0-26	0-25	0-26
3	0-51	0-51H	0-45	0-45	0-33	0-33	0-30	0-30
4				0-51N	0-35	0-36H	0-35	0-36
5	0-45	0-45	0-33	0-33	0-30	0-30	0-23	0-23
8	0-36	0-40	0-32	0-40	0-23	0-27	0-21	0-27
9	0-40	0-40	0-37	0-37				0-24N
10	0-39 0-40	0-40	0-39	0-40				0-26N
11	0-33	0-33	0-26	0-26	0-21	0-21	0-17	0-17
12	0-26	0-26	0-26	0-26	0-17	0-19	0-17	0-18
15	0-22	0-26	0-21	0-26	0-16	0-17	0-14	0-17
16	0-30	0-32	0-30	0-30	0-19	0-20	0-19	0-20
17	0-30	0-30	0-29	0-29	0-20	0-20	0-16	0-18
18	0-31	0-31	0-28	0-28				0-18N
19	0-29	0-30	0-29	0-30B	0-17	0-18	0-17	0-18
22	0-30	0-32	0-30	0-32	0-18	0-20	0-18	0-20
23	0-32	0-34	0-32	0-34	0-20	0-21	0-20	0-21
24				0-32N	0-21	0-21	0-20	0-20
25	**HOLIDAY**				**HOLIDAY**			
26				0-30N	0-18	0-18	0-18	0-18
29	0-24	0-24	0-23	0-23	0-16	0-16	0-14	0-14
30	0-19	0-19	0-17	0-17	0-13	0-13	0-10	0-10
31	0-17	0-17	0-14L	0-14	0-10	0-10	0-09L	0-09

Call volume of sales Reported in contracts—Future 87Jun

Dec	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1			30	750	365	17	15	8	8		2	1,195
2			16	855H	813	182	81	360	112	23	8	2,450
3				18	19	127	145	32	17	203	52	613
4				1L	202	893	26	1,180	16	1L	31	2,350
5				5	654	193	556	216	152	509	500	2,785
8			5	26	35	184	13	104	2	702H	802	1,873
9				1	16	81	9	3	2	101		213
10				505	507	12L	12	10	7	6		1,059
11				1	17	617	4	8	212H	171	203	1,233
12				4	1L	157	26	6		72	9	275
15				67	104	205	19	9		39	149	592
16			2	1	3	163	26	83		30	26	334
17				2	5	78	24	10		1	24	144
18				1	9	239	172	125	75	85		706
19				3	9	119	6	556		1	82	776
22					28	239	151	814		28	1L	1,261
23					100	284	23	10		12	1	430
24					1	179	14	1,533H	5		14	1,746
25	**HOLIDAY**											
26						36	2L	2L	1L		2	43L
29	92H	200H	143H	205	234	2,278	154	9	47	159	1,007	4,528
30				1	1,860H	5,339H	5,977H	555		27	1,069H	14,828H
31			1L		262	2,200	3,508	5	6	4	515	6,501
TOTAL	92	200	197	2,446	5,244	13,822	10,963	5,638	662	2,174	4,497	45,935

Call open contracts Reported in contracts—Future 87Jun

Dec	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	100H	200H	3,223	2,577H	2,222	922L	2,731L	1,650L	288L	734L	736L	15,383
2	100	200	3,238H	2,172	1,932L	1,083	2,780	1,824	344	743	740	15,156L
3	100	200	3,238	2,176	1,948	1,062	2,905	1,826	359	953	757	15,524
4	100	200	3,238	2,176	1,949	1,729	2,919	2,783	373	953	787	17,207
5	100	200	3,238	2,176	2,386	1,826	3,133	2,586	464	1,150	1,190	18,449
8	100	200	3,238	2,201	2,394	1,891	3,134	2,624	465	1,485	1,557	19,289
9	100	200	3,238	2,202	2,397	1,954	3,141	2,524	465	1,524	1,557	19,302
10	100	200	3,238	2,202	2,398	1,845	3,149	2,529	465	1,527	1,557	19,210
11	100	200	3,238	2,201	2,386	2,073	3,150	2,524	502H	1,508	1,632	19,514
12	100	200	3,238	2,202	2,386	2,149	3,179	2,525	502	1,562	1,632	19,675
15	100	200	3,238	2,202	2,307	2,135	3,185	2,518	502	1,588	1,756	19,731
16	100	200	3,238	2,203	2,310	2,261	3,199	2,519	502	1,562	1,762	19,856
17	100	200	3,238	2,205	2,309	2,295	3,202	2,524	502	1,563	1,762	19,900
18	100	200	3,238	2,206	2,310	2,346	3,133	2,644	465	1,648	1,762	20,052
19	100	200	3,238	2,206	2,311	2,445	3,134	2,646	465	1,648	1,685	20,078
22	100	200	3,238	2,206	2,309	2,640	3,231	3,065	465	1,666	1,686	20,806
23	100	200	3,238	2,206	2,309	2,754	3,213	3,066	465	1,666	1,687	20,904
24	100	200	3,238	2,206	2,309	2,795	3,113	4,258	470	1,666	1,688	22,043
25	**HOLIDAY**											
26	92	200	3,238	2,206	2,309	2,828	3,081	4,260	470	1,666	1,689	22,039
29	65L	70L	3,157	2,111L	2,314	3,677	3,125	4,264H	485	1,659	1,833	22,760
30	65	70	3,157	2,111	3,440	7,465	8,220	4,041	485	1,684	2,451	33,189
31	65	70	3,156L	2,111	3,565H	7,870H	10,863H	4,037	486	1,686H	2,935H	36,844H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Sep Strike 100.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31	2-06	2-06H	1-59L	1-59

87Sep Strike 102.00

Dec	Open	High	Low	Close
1				1-55N
2				2-20N
3				2-26N
4	2-34	2-44H	2-34	2-42
5				1-62N
8				2-56N
9				2-10N
10				2-17N
11				1-54N
12				1-52N
15				1-52N
16				1-60N
17	2-02	2-02	1-63	1-63
18				1-62N
19	1-60	2-04	1-60	2-04
22				2-10N
23	2-20	2-20	2-14	2-14
24				2-09N
25	HOLIDAY			
26				2-05N
29	1-57	1-57	1-45	1-45
30	1-40	1-40	1-33L	1-33
31				1-25N

87Sep Strike 104.00

Dec	Open	High	Low	Close
1				1-24N
2				1-48N
3				1-53N
4	1-58	2-04	1-57	2-02
5				1-32N
8	1-33	2-15H	1-33	2-15
9				1-40N
10				1-46N
11				1-24N
12	1-26	1-26	1-22	1-22
15				1-22N
16	1-26	1-28	1-26	1-28
17				1-30N
18	1-29	1-29	1-29	1-29
19				1-34N
22	1-30	1-40	1-30	1-40
23				1-41N
24				1-38N
25	HOLIDAY			
26				1-35N
29	1-25	1-25	1-15	1-15
30	1-08	1-08	1-05L	1-05
31				0-62N

87Sep Strike 110.00

Dec	Open	High	Low	Close
1	0-34	0-35	0-34	0-35
2	0-42	0-44H	0-42	0-44
3				0-50N
4				0-56N
5				0-38N
8				0-44N
9				0-43N
10	0-39	0-44	0-39	0-44
11				0-33N
12	0-34	0-34	0-33	0-33
15				0-32N
16				0-34N
17				0-35N
18				0-35N
19				0-37N
22	0-36	0-38	0-36	0-38
23	0-41	0-41	0-40	0-40
24				0-38N
25	HOLIDAY			
26				0-36N
29				0-27N
30				0-23N
31	0-22	0-22	0-19L	0-19

Call volume of sales Reported in contracts—Future 87Sep

Dec	100.00	102.00	104.00	110.00	TOTAL
1				50	50
2				2	2
3				1L	1L
4			12		12
5					
8		1L	2		3
9					
10				5	5
11					
12				1	1
15			1L		1
16			30H		30
17		13			13
18			8		8
19		53H			53
22			1	10	11
23		2		10	12
24					
25	HOLIDAY				
26					
29		1	1		2
30		2	1		3
31	1H			500H	501H
TOTAL	1	72	56	579	708

Call open contracts Reported in contracts—Future 87Sep

Dec	100.00	102.00	104.00	110.00	TOTAL
1		89L	80L	50L	219L
2		89	80	50	219
3		89	80	51	220
4		89	82	51	222
5		89	82	51	222
8		90	82	51	223
9		90	82	51	223
10		90	82	56	228
11		90	82	56	228
12		90	82	55	227
15		90	82	55	227
16		90	110	55	255
17		103	110	55	268
18		103	114H	55	272
19		118	114	55	287
22		118	114	55	287
23		118	114	65	297
24		118	114	65	297
25	HOLIDAY				
26		118	114	65	297
29		119	114	65	298
30		121H	114	65	300
31	1H	121	114	565H	801H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 58.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 60.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 62.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 64.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 66.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01H	0-01L	0-01
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01	0-01	0-01
31				0-01N

86Mar Strike 68.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01H	0-01L	0-01
31				0-01N

86Mar Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01H	0-01L	0-01
31				0-01N

86Mar Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3	0-01	0-01H	0-01L	0-01
6	0-01	0-01	0-01	0-01
7				0-01N
8	0-01	0-01	0-01	0-01
9				0-01N
10				0-01N
13	0-01	0-01	0-01	0-01
14				0-01N
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29	0-01	0-01	0-01	0-01
30				0-01N
31				0-01N

86Mar Strike 74.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3	0-01	0-01	0-01L	0-01
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8				0-01N
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
13	0-02	0-03H	0-02	0-02
14	0-02	0-02	0-01	0-01
15	0-01	0-02	0-01	0-01
16	0-01	0-01	0-01	0-01
17				0-01N
20	0-01	0-01	0-01	0-01
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 76.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-02		0-02	0-01L	0-01	
3	0-02		0-02	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7	0-01		0-01	0-01	0-01	
8	0-01		0-02	0-01	0-01	
9	0-02		0-04	0-01	0-02	
10	0-02		0-04	0-01	0-03	0-04
13	0-05		0-07H	0-04	0-06	
14	0-05		0-05	0-04	0-04	
15	0-04		0-04	0-02	0-02	
16	0-03		0-03	0-02	0-02	
17	0-02		0-03	0-02	0-03	0-02
20	0-03		0-03	0-02	0-02	
21	0-02		0-02	0-01	0-02	
22	0-01		0-02	0-01	0-01	
23	0-01		0-02	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27					0-01N	
28					0-01N	
29	0-01		0-01	0-01	0-01	
30					0-01N	
31					0-01N	

86Mar Strike 78.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-04		0-05	0-03	0-03	
3	0-04		0-04	0-03	0-03	
6	0-03		0-03	0-02	0-02	
7	0-02		0-02	0-01L	0-01	
8	0-01		0-03	0-01	0-03	
9	0-05		0-09	0-05	0-06	
10	0-07		0-09	0-05	0-09	0-08
13	0-12	0-14	0-17H	0-11	0-16	0-17
14	0-11	0-12	0-14	0-10	0-11	
15	0-09	0-10	0-11	0-07	0-08	0-07
16	0-07		0-09	0-06	0-07	0-06
17	0-05		0-06	0-05	0-06	
20	0-10		0-10	0-04	0-05	0-04
21	0-04		0-05	0-03	0-04	0-03
22	0-03		0-06	0-03	0-05	0-04
23	0-04		0-05	0-03	0-03	
24	0-04		0-04	0-02	0-02	
27	0-02		0-02	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31					0-01N	

86Mar Strike 80.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-10		0-11	0-07	0-09	
3	0-10		0-10	0-07	0-08	
6	0-08		0-08	0-07	0-08	
7	0-07	0-06	0-07	0-03	0-04	0-03
8	0-03	0-04	0-11	0-03	0-10	0-11
9	0-12		0-23	0-12	0-17	0-16
10	0-16	0-19	0-22	0-13	0-22	0-20
13	0-31	0-33	0-42H	0-28	0-39	0-42
14	0-32	0-26	0-34	0-26	0-28	
15	0-24	0-25	0-27	0-16	0-18	
16	0-15		0-24	0-15	0-17	0-16
17	0-15	0-14	0-16	0-11	0-15	0-16
20	0-26	0-24	0-26	0-13	0-13	0-14
21	0-10	0-12	0-14	0-08	0-11	0-10
22	0-08		0-14	0-08	0-13	0-12
23	0-11		0-13	0-08	0-09	0-10
24	0-10		0-11	0-07	0-08	0-07
27	0-06		0-06	0-03	0-04	
28	0-03		0-04	0-02L	0-02	
29	0-02		0-03	0-02	0-03	
30	0-03		0-04	0-02	0-04	
31	0-03		0-03	0-02	0-02	

86Mar Strike 82.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-25	0-26	0-27	0-19	0-23	0-24
3	0-26		0-26	0-20	0-24	0-25
6	0-25		0-25	0-20	0-22	
7	0-16	0-19	0-19	0-10	0-10	0-12
8	0-11	0-12	0-30	0-10	0-29	0-30
9	0-35	0-39	0-55	0-35	0-43	0-42
10	0-41	0-47	0-52	0-36	0-50	0-52
13	1-00	1-04	1-28H	1-00	1-26	1-28
14	1-07	1-02	1-14	0-61	1-02	1-00
15	0-57		0-63	0-39	0-45	0-44
16	0-37	0-36	0-57	0-36	0-42	0-44
17	0-37	0-35	0-40	0-28	0-38	0-40
20	0-58	0-62	0-62	0-33	0-34	0-35
21	0-31	0-28	0-35	0-25	0-31	0-30
22	0-22	0-24	0-38	0-22	0-35	0-34
23	0-30	0-32	0-38	0-27	0-27	0-28
24	0-32	0-33	0-33	0-23	0-25	0-23
27	0-19	0-15	0-19	0-11	0-11	0-13
28	0-11	0-09	0-12	0-08	0-08	0-09
29	0-08		0-12	0-07	0-10	0-12
30	0-11		0-13	0-09	0-12	
31	0-11		0-12	0-06L	0-09	0-08

86Mar Strike 84.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-56	0-59	1-02	0-46	0-54	0-55
3	0-62	1-00	1-00	0-50	0-56	0-55
6	0-59	0-57	0-59	0-49	0-54	0-55
7	0-42	0-44	0-45	0-29	0-29	0-31
8	0-32	0-34	1-05	0-26	1-04	1-05
9	1-18	1-22	1-50	1-18	1-29	1-30
10	1-36	1-31	1-47	1-22	1-42	1-46
13	2-17	2-08	2-46H	2-05	2-41	2-46
14	2-10		2-26	2-00	2-06	2-07
15	1-56		2-03	1-28	1-34	1-38
16	1-25		1-58	1-25	1-37	1-36
17	1-26	1-23	1-28	1-05	1-23	1-26
20	2-05		2-05	1-24	1-25	1-26
21	1-08	1-13	1-25	1-03	1-16	1-15
22	1-00	0-62	1-30	0-61	1-27	1-29
23	1-19	1-16	1-33	1-12	1-13	
24	1-24		1-25	1-09	1-10	1-09
27	0-54	0-58	0-60	0-41	0-41	0-42
28	0-35	0-37	0-40	0-28	0-28	0-29
29	0-26	0-29	0-40	0-25	0-37	0-39
30	0-36	0-37	0-42	0-30	0-40	0-38
31	0-38	0-39	0-39	0-22L	0-29	0-30

86Mar Strike 86.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-55		2-03	1-43	1-54	
3	2-01	2-00	2-01	1-45	1-54	1-53
6	1-60	1-59	1-60	1-45	1-57	
7	1-40		1-40	1-08	1-10	1-12
8	1-13		2-13	1-02L	2-11	2-12
9	2-40	2-46	3-21	2-35	2-48	2-50
10	2-48	2-51	3-13	2-39	3-12	
13	3-53		4-24H	3-46	4-23	4-24
14	3-54		3-63	3-37	3-41	
15	3-28		3-39	2-53	2-62	3-03
16	2-45		3-26	2-45	2-61	
17	2-45		2-47	2-19	2-45	
20	3-32		3-33	2-48	2-48	
21	2-30		2-45	2-22	2-31	
22	2-10	2-12	2-58	2-10	2-58	
23	2-53		2-60	2-37	2-37	
24	2-48		2-54	2-35	2-35	
27	2-09		2-12	1-49	1-49	
28	1-36		1-43	1-20	1-22	1-20
29	1-20	1-18	1-42	1-12	1-36	
30	1-29		1-45	1-28	1-41	
31	1-38		1-40	1-09	1-24	1-25

86Mar Strike 88.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	3-32		3-32	3-04	3-20	
3	3-16		3-30	3-16	3-23	
6					3-24N	
7	2-58		2-58	2-22	2-22	2-24
8	2-25		3-50	2-19L	3-50	
9	4-15		5-00	4-15	4-31	
10	4-24		4-59	4-24	4-59	
13					6-12N	
14					5-30N	
15					4-48N	
16					4-46N	
17					4-24N	
20	5-30		5-30H	4-31	4-31	
21	4-08		4-13	4-08	4-13	
22					4-46N	
23	4-20		4-25	4-20	4-25	
24					4-24N	
27	3-52		3-52	3-30	3-30	
28	3-17		3-21	2-52	2-52	
29	2-56		3-12	2-42	3-12	
30					3-18N	
31	2-55		3-04	2-43	2-62	

86Mar Strike 90.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5-14		5-14	5-03	5-04	
3					5-06N	
6	5-06		5-10	5-03	5-10	
7					4-00N	
8	3-50		5-40	3-50L	5-40	
9	6-40		6-44	6-26	6-26	
10					6-56N	
13	7-40		8-12H	7-40	8-12	
14					7-30N	
15	6-46		6-46	6-46	6-46	
16					6-42N	
17					6-18N	
20					6-27N	
21					6-08N	
22					6-44N	
23					6-22N	
24					6-24N	
27					5-30N	
28					4-43N	
29	4-41		5-06	4-41	5-06	
30					5-12N	
31					4-54N	

86Mar Strike 92.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
6						
7						
8						
9	8-50		8-50H	8-26L	8-26	
10					8-56N	
13					10-12N	
14					9-30N	
15					8-44N	
16					8-42N	
17					8-18N	
20					8-27N	
21					8-08N	
22					8-44N	
23					8-22N	
24					8-24N	
27					7-30N	
28					6-42N	
29					7-06N	
30					7-12N	
31					6-54N	

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
1	HOLIDAY									
2					105H		1L	23		96
3								190	4	36
6						5H	30H	11	18	187
7								3L		1,447
8								4	1L	362
9									426	10,258H
10									6,904	6,524
13								117	1,979	3,215
14									2,033	1,650
15								57	2,049	918
16								8	8,324H	588
17								8	10	825
20						3		3	30	267
21									177	1,170
22										81
23									5	194
24										472
27								32	17	2L
28								484H		95
29					19			6		22
30					1L	2L	1	6	1,272	
31										
TOTAL					125	10	41	962	23,249	28,409

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY								
2	858	3,263	5,418	4,116	1,183	15	731H		15,809
3	502	2,630	4,884	4,746	1,036	45	31		14,104
6	768	1,359	4,077	5,251	782		100		12,597L
7	912	4,084	8,761	9,454	2,793	102			27,576
8	1,682	3,835	11,787	17,945	11,341H	365H	143		47,465
9	4,442	11,543	20,772H	20,605H	3,627	58	5L	3H	71,739H
10	5,552	6,046	16,405	8,085	3,004	3	5	3	52,531
13	7,236H	17,374H	15,568	8,781	1,246		18		55,534
14	4,706	8,330	12,136	2,959L	1,087				32,899
15	3,309	9,653	15,531	5,146	965		5		37,633
16	1,909	5,089	11,922	6,595	518				34,953
17	757	4,722	11,670	8,041	341				26,374
20	770	4,623	7,153	4,112	365	1L			17,327
21	863	2,022	5,756	6,244	241	10			16,483
22	2,063	7,774	15,357	6,174	459				31,908
23	768	5,269	8,876	3,481	90L	4			18,687
24	404	2,667	10,508	5,847	815				20,713
27	1,791	2,562	9,564	5,772	611	2			20,353
28	2,836	2,512	10,711	9,605	1,306	40			27,589
29	111	2,670	11,434	10,686	1,745	132	55		27,180
30	461	859L	3,718L	11,027	337	20			17,704
31	5L	1,660	6,568	9,903	1,183	106			19,425
TOTAL	42,704	110,846	228,596	174,575	35,075	903	1,093	6	646,583

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Mar

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
1	HOLIDAY									
2	60H	79H	247H	687H	721H	2,182H	3,140H	6,941	32,077	20,521
3	60	79	247	687	721	2,182	3,140	6,947	32,081H	20,487
6	60	79	247	687	721	2,177	3,101	6,954H	32,078	20,507
7	60	79	247	687	721	2,177	3,101	6,926	32,078	20,362
8	60	79	247	687	721	2,177	3,101	6,922	32,078	20,595H
9	60	79	247	687	721	2,177	3,101	6,922	31,907	16,475
10	60	79	247	687	721	2,177	3,101	6,922	28,971	17,315
13	60	79	247	687	721	2,177	3,101	6,858	28,856	16,394
14	60	79	247	687	721	2,177	3,100L	6,858	26,862	16,817
15	60	79	247	687	721	2,177	3,100	6,846	25,841	16,907
16	60	79	247	687	721	2,177	3,101	6,838	18,903	16,827
17	60	79	247	687	721	2,177	3,101	6,846	18,893	16,841
20	60	79	247	687	721	2,177	3,101	6,846	18,893	16,736
21	60	79	247	687	721	2,177	3,101	6,846	18,816	15,912
22	60	70	247	687	721	2,177	3,101	6,838	18,816	15,895
23	60	79	247	387	721	2,177	3,101	6,838	18,811	15,852
24	60	79	247	687	721	2,177	3,101	6,838	18,811	16,005
27	00	79	247	687	721	2,177	3,101	6,806	18,794	16,003
28	60	79	247	687	721	2,177	3,101	6,786	18,733	15,687
29	60	70	247	687	702L	2,177	3,101	6,792	18,793	15,665L
30	60	79	247	687	702	2,177	3,101	6,786	17,519L	15,665
31	60	79	247	687	702	2,176L	3,101	6,458L	17,519	15,665

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY								
2	24,577	32,889	47,558	16,119L	3,786L	109L	720H		192,413
3	24,228	32,634	49,359	17,867	4,042	144	689		195,594
6	24,027	32,519	51,174H	19,868	4,007	144	589		198,939
7	23,731	32,316	48,929	21,645	5,065	206	589		198,919
8	23,271	32,332	49,964	27,301	7,933H	276	659		208,403H
9	22,692L	32,463	45,925	25,335	7,033	321	659	3L	196,807
10	26,035	32,277L	47,615	27,143	7,196	319	664	6H	201,535
13	24,876	35,092	43,346	21,118	6,460	319	192	3	190,586
14	25,547	33,625	43,519	19,924	5,744	319	192	3	186,481
15	26,591	34,792	43,129	21,006	5,557	316	192	3	188,251
16	27,426	36,247	42,300	20,448	5,635	316	192	3	182,207
17	27,308	37,869H	44,376	23,589	5,528	316	192	3	188,833
20	27,671	37,124	42,902	21,292	5,462	317	192	3	184,510
21	27,769H	37,170	43,412	22,174	5,540	307	192	3	185,213
22	27,487	36,844	47,549	22,937	5,312	307	192	3	189,252
23	27,532	35,494	44,294	21,967	5,317	303	192	3	183,675
24	27,510	35,362	40,972	20,610	5,435	303	192	3	179,113
27	27,620	35,428	41,153	20,228	5,086	301	192	3	178,686L
28	26,341	35,395	40,639	23,061	5,225	295	192	3	179,489
29	26,231	35,254	38,730	25,062	6,039	305	138L	3	180,065
30	26,135	35,264	38,597	26,240	6,045	325H	138	3	179,770
31	26,135	35,405	37,600L	29,190H	6,098	268	138	3	181,531

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Jun Strike 64.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Jun Strike 66.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30	0-01	0-01	0-01	0-01
31				0-01**N**

86Jun Strike 68.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
9				0-02**N**
10				0-02**N**
13				0-04**N**
14				0-03**N**
15				0-02**N**
16				0-02**N**
17				0-02**N**
20				0-02**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Jun Strike 70.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-02	0-03	0-02**L**	0-03
3				0-03**N**
6	0-02	0-02	0-02	0-02
7	0-02	0-02	0-02	0-02
8	0-02	0-02	0-02	0-02
9				0-04**N**
10				0-04**N**
13	0-07	0-07**H**	0-07	0-07
14	0-05	0-07	0-05	0-06
15	0-05	0-05	0-04	0-04
16	0-06	0-06	0-05	0-05
17				0-04**N**
20				0-04**N**
21				0-03**N**
22	0-04	0-04	0-04	0-04
23	0-04	0-04	0-04	0-04
24				0-04**N**
27	0-03	0-03	0-03	0-03
28	0-02	0-02	0-02	0-02
29				0-02**N**
30				0-02**N**
31				0-01**N**

86Jun Strike 72.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-06	0-06	0-04	0-05
3	0-05	0-05	0-04	0-04
6				0-04**N**
7	0-03	0-03	0-02**L**	0-02
8	0-03	0-06	0-03	0-06
9	0-09	0-09	0-07	0-07
10	0-07	0-07	0-07	0-07
13	0-14	0-15**H**	0-13	0-15
14	0-14	0-14	0-11	0-12
15	0-11	0-11	0-08	0-09
16	0-08	0-09	0-08	0-09
17	0-08	0-08	0-08	0-08
20				0-08**N**
21	0-06	0-06	0-06	0-06
22	0-08	0-08	0-07	0-07
23	0-07	0-07	0-07	0-07
24				0-07**N**
27	0-05	0-06	0-05	0-05
28	0-04	0-04	0-04	0-04
29	0-03	0-05	0-03	0-04
30	0-03	0-04	0-03	0-04
31	0-03	0-03	0-03	0-03

86Jun Strike 74.00

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	0-08	0-08	0-06	0-07	
3	0-07	0-07	0-07	0-07	
6	0-07	0-07	0-07	0-07	
7	0-05	0-05	0-04**L**	0-04	
8	0-05	0-10	0-05	0-10	
9	0-11	0-16	0-11	0-14	
10	0-14	0-17	0-14	0-17	
13	0-25	0-30**H**	0-23	0-30	
14	0-25	0-25	0-23	0-24	
15	0-21	0-21	0-15	0-18	0-19
16	0-17	0-19	0-16	0-16	
17	0-14	0-16	0-13	0-16	
20	0-18	0-18	0-15	0-15	
21	0-14	0-15	0-12	0-12	
22	0-14	0-14	0-14	0-14	
23	0-14	0-14	0-12	0-12	
24	0-12	0-12	0-11	0-11	
27	0-10	0-10	0-08	0-08	
28	0-07	0-07	0-06	0-06	
29	0-06	0-06	0-06	0-06	
30	0-05	0-07	0-05	0-06	
31	0-05	0-06	0-05	0-06	

86Jun Strike 76.00

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	0-14	0-14	0-13	0-14	
3	0-14	0-15	0-12	0-14	
6	0-12	0-14	0-12	0-13	
7	0-11	0-12	0-09**L**	0-09	
8	0-[illegible]	0-20	0-09	0-18	0-20
9	0-22	0-30	0-22	0-26	0-25
10	0-29	0-35	0-23	0-31	0-35
13	0-40	0-50**H**	0-38	0-49	
14	0-42	0-44	0-38	0-38	
15	0-33	0-38	0-30	0-32	0-33
16	0-33	0-38	0-29	0-29	
17	0-26	0-29	0-24	0-28	
20	0-40	0-40	0-28	0-28	
21	0-25	0-26	0-23	0-23	
22	0-22	0-32	0-22	0-29	
23	0-24	0-26	0-23	0-23	
24	0-20	0-24	0-20	0-21	
27	0-19	0-19	0-16	0-16	
28	0-16	0-16	0-13	0-13	
29	0-13	0-14	0-11	0-13	
30	0-13	0-14	0-12	0-13	
31	0-12	0-12	0-10	0-11	

86Jun Strike 78.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-24		0-25	0-20	0-23	
3	0-23		0-24	0-21	0-24	
6	0-25		0-25	0-23	0-23	
7	0-20		0-20	0-15**L**	0-16	0-17
8	0-16		0-34	0-16	0-34	0-33
9	0-42		0-53	0-40	0-43	
10	0-48		0-59	0-40	0-57	0-59
13	1-06		1-24**H**	1-02	1-22	
14	1-07	1-04	1-12	0-62	1-01	
15	0-58		0-63	0-49	0-52	
16	0-45		0-61	0-42	0-49	
17	0-44		0-49	0-42	0-49	
20	0-62		1-01	0-48	0-48	
21	0-42		0-46	0-40	0-42	0-43
22	0-37	0-38	0-52	0-37	0-50	0-52
23	0-48		0-53	0-43	0-43	
24	0-45		0-45	0-40	0-41	
27	0-37		0-37	0-29	0-29	
28	0-24		0-27	0-20	0-21	0-20
29	0-19		0-27	0-19	0-25	
30	0-23		0-26	0-22	0-26	
31	0-26		0-26	0-20	0-22	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Jan	86Jun Strike 80.00						86Jun Strike 82.00						86Jun Strike 84.00					
	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	HOLIDAY						HOLIDAY						HOLIDAY					
2	0-46		0-49	0-40	0-44		1-15		1-20	1-05	1-13		2-12		2-13	1-58	2-04	
3	0-47		0-47	0-42	0-47		1-19		1-19	1-10	1-19		2-00		2-08	2-00	2-08	
6	0-44		0-47	0-44	0-47		1-17		1-18	1-13	1-17		2-01		2-09	2-01	2-08	2-09
7	0-42		0-42	0-32	0-33		1-03		1-12	0-58	0-58		1-57		1-62	1-34	1-36	
8	0-34		0-62	0-29L	0-62		0-57		1-42	0-54L	1-42		1-38	1-40	2-36	1-32L	2-34	
9	1-07	1-10	1-26	1-07	1-08		1-52	1-53	2-13	1-52	2-00		2-50		3-24	2-50	3-01	
10	1-16		1-32	1-06	1-32		2-00		2-17	1-50	2-17		3-07		3-21	2-58	3-21	
13	1-40		2-09H	1-40	2-09		2-41		3-08H	2-39	3-08		3-44		4-26H	3-44	4-26	
14	1-54		1-56	1-37	1-37	1-38	2-50	2-41	2-50	2-34	2-37		4-04		4-04	3-43	3-44	
15	1-32		1-40	1-17	1-27		2-21		2-35	2-02	2-17		3-40		3-40	3-18	3-20	
16	1-13	1-12	1-40	1-12	1-20	1-21	1-59	1-60	2-30	1-59	2-07	2-08	3-09		3-38	3-09	3-15	
17	1-12		1-23	1-04	1-23		2-00		2-07	1-48	2-06	2-07	2-62		3-04	2-48	3-03	
20	1-47		1-47	1-15	1-15		2-39		2-39	2-04	2-04		3-35		3-35	3-12	3-12	
21	1-10		1-16	1-04	1-11	1-10	1-50		2-02	1-49	1-57	1-55	2-51		3-02	2-51	2-56	
22	1-06		1-24	1-04	1-22	1-24	1-45		2-09	1-42	2-06	2-09	2-57		3-13	2-54	3-13	
23	1-18		1-25	1-08	1-11	1-10	2-02		2-14	1-56	1-59		3-08		3-21	2-57	2-57	
24	1-14		1-17	1-06	1-07	1-08	2-04		2-04	1-55	1-56		3-03		3-03	2-57	2-60	
27	1-00		1-01	0-52	0-54		1-40		1-44	1-28	1-28	1-29	2-43		2-43	2-22	2-22	
28	0-48		0-50	0-39	0-40	0-41	1-16	1-20	1-22	1-08	1-10	1-11	2-03		2-13	1-58	1-59	1-60
29	0-41	0-42	0-49	0-39	0-48		1-07	1-08	1-25	1-06	1-21	1-22	1-59	1-56	2-15	1-53	2-10	2-12
30	0-45		0-51	0-44	0-49		1-16		1-26	1-13	1-23		2-07		2-17	2-00	2-12	
31	0-47		0-47	0-39	0-43	0-44	1-21		1-21	1-04	1-12	1-11	2-12		2-12	1-53	1-63	

Jan	86Jun Strike 86.00				86Jun Strike 88.00				86Jun Strike 90.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	3-14	3-14	3-00	3-13				4-39N				
3				3-17N				4-45N				
6				3-18N				4-47N				
7	2-37	2-37	2-37	2-37	4-10	4-10	3-53L	3-53				
8	2-27	3-50	2-27L	3-50				5-19N				
9	4-40	4-40	4-21	4-21	6-25	6-25	5-57	5-57				
10				4-43N				6-15N				
13	5-21	5-60H	5-21	5-60				7-38N				
14	5-35	5-35	5-11	5-11	7-05	7-05H	6-52	6-52				
15	4-52	4-53	4-41	4-41				6-14N				
16	4-59	4-59	4-39	4-39				6-12N				
17				4-24N				5-61N				
20				4-32N				6-03N				
21				4-10N	5-43	5-45	5-43	5-45				
22				4-38N				6-12N				
23	4-38	4-38	4-18	4-18				5-53N	7-61	7-61H	7-38	7-38
24				4-21N				5-58N				7-43N
27	3-54	3-54	3-34	3-34	5-00	5-00	5-00	5-00				6-45N
28	3-15	3-27	3-02	3-02				4-28N				6-03N
29	3-01	3-21	2-56	3-21				4-49N	6-04	6-26	6-04L	6-26
30	3-16	3-26	3-07	3-24				4-43N				6-23N
31	3-10	3-10	2-60	3-08				4-32N				6-12N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Jan	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1	HOLIDAY															
2					9	406	209	1,397	569	2,211	791	275	236			6,103
3						101	40	59L	865	2,331	1,412	39	150			4,997
6					4		150	866	372	615	353L	1,028				3,388
7					100	1L	47	73	133L	287L	1,317	220	1L	1L		2,180L
8			2H	2H	16	13	252	1,117	1,836	4,687	4,709	2,779	19			15,432
9						3	25	505	2,969	8,649	15,203H	5,226H	4	11H		32,595
10						2	405H	4,382H	7,555	9,206	11,591	101				36,242H
13						2	254	360	8,084H	10,815H	8,076	2,674	11			30,276
14					7	92	156	775	4,767	6,591	1,467	885	10	1		14,751
15						273	300	1,361	1,678	6,863	3,328	1,176	11			15,010
16					20	968H	73	517	831	9,516	1,951	291	4			14,171
17						39	60	521	1,131	2,639	3,541	48	3			7,982
20						2	31	186	291	1,364	1,270	1,009				4,153
21						1	247	418	1,767	4,549	1,963	35L		4		8,984
22					560H	38	203	1,807	1,286	3,141	3,876	764				11,675
23					3L	62	70	183	534	1,234	2,310	1,629	1		56H	6,082
24						1	162	128	2,505	2,401	5,290	760				11,247
27						75	64	69	4,726	2,850	3,171	330	3	1		11,289
28					200	108	24	186	7,016	4,752	6,222	2,321	152			20,981
29						102	199	261	3,278	4,199	6,808	3,798	301		56	19,002
30			1L			12	2L	275	2,956	2,709	7,465	4,227	504H			18,151
31						367	136	169	1,147	2,111	4,541	3,935	302			12,708
TOTAL			3	2	919	2,668	3,109	15,635	56,296	93,720	96,655	36,550	1,712	18	112	307,399

Put open contracts Reported in contracts—Future 86Jun

Jan	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1	HOLIDAY															
2	235H	3H	337H	1,840H	2,088	1,818	1,757L	8,927L	4,738L	13,930L	8,096L	1,705	2,172	31L		47,677L
3	235	3	337	1,840	2,088	1,838	1,797	8,974	5,311	15,468	8,153	1,703L	2,172	31		49,950
6	235	3	337	1,840	2,088	1,838	1,797	9,024	5,549	15,799	8,201	2,635	2,111L	31		51,488
7	235	3	337	1,840	1,988	1,839	1,796	9,079	5,663	16,053	9,003	2,773	2,111	32		52,752
8	235	3	335L	1,838L	1,973L	1,842	1,930	9,626	6,879	19,606	12,857	4,532	2,114	32		63,802
9	235	3	335	1,838	1,973	1,841	1,848	9,709	8,917	23,718	18,025	5,902	2,114	43		76,501
10	235	3	335	1,838	1,973	1,842	1,885	13,100	14,686	29,107	23,912	7,140	2,114	43		98,213
13	235	3	335	1,838	1,973	1,844	2,112	13,132	18,632	36,158	26,029	8,614	2,124	43		113,072
14	235	3	335	1,838	1,974	1,846	2,167	12,937	20,456H	35,878	25,934	8,718	2,134	43		114,498
15	235	3	335	1,838	1,975	1,938H	2,171	13,523	20,446	39,166	26,747	9,427	2,136	43		119,983
16	235	3	335	1,838	1,973	1,226	2,202	13,447	20,208	39,835	27,290	9,525	2,135	43		120,295
17	235	3	335	1,838	1,973	1,196L	2,212H	13,609	19,849	40,199	28,699	9,541	2,138	43		121,870
20	235	3	335	1,838	1,973	1,197	2,212	13,723	19,755	40,696	28,972	8,577	2,138	43		121,697
21	235	3	335	1,838	1,973	1,198	2,047	13,935H	19,064	38,583	30,006	8,596	2,138	47		119,998
22	235	3	335	1,838	2,345	1,208	1,847	13,382	20,325	39,801	30,320	8,924	2,138	47		122,748
23	235	3	335	1,838	2,348	1,270	1,882	13,466	20,448	39,764	30,926	8,672	2,137	47	56H	123,427
24	235	3	335	1,838	2,348	1,271	1,893	13,493	19,515	40,786H	34,258	8,671	2,137	47	56	126,886
27	235	3	335	1,838	2,346	1,271	1,918	13,498	19,712	40,610	35,653	8,833	2,140	48H	56	128,498H
28	235	3	335	1,838	2,352H	1,346	1,902	13,478	16,864	37,559	36,793	9,471	2,138	48	56	124,418
29	235	3	335	1,838	2,352	1,346	1,916	13,439	15,054	35,860	37,657	9,093	2,338	48		121,514
30	235	3	335	1,838	2,352	1,446	1,815	13,598	16,262	36,491	39,910H	9,311	2,838	48		126,482
31	235	3	335	1,838	2,352	1,460	1,939	13,513	15,573	37,403	38,832	10,790H	3,140H	48		127,461

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-04**N**
3	0-06	0-06**H**	0-05	0-05
6				0-04**N**
7				0-03**N**
8				0-04**N**
9				0-06**N**
10				0-08**N**
13				0-14**N**
14				0-10**N**
15				0-07**N**
16				0-06**N**
17				0-06**N**
20				0-06**N**
21				0-06**N**
22				0-07**N**
23				0-06**N**
24				0-06**N**
27				0-04**N**
28				0-04**N**
29				0-03**N**
30				0-04**N**
31	0-03	0-03	0-03**L**	0-03

86Sep Strike 70.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-07**N**
3	0-07	0-07	0-06	0-06
6	0-08	0-08	0-06	0-06
7	0-05	0-05	0-05**L**	0-05
8				0-07**N**
9				0-10**N**
10				0-11**N**
13				0-20**N**
14				0-18**N**
15				0-16**N**
16				0-14**N**
17	0-16	0-16**H**	0-14	0-14
20				0-14**N**
21				0-12**N**
22				0-13**N**
23				0-10**N**
24	0-10	0-10	0-10	0-10
27				0-08**N**
28				0-07**N**
29	0-06	0-06	0-06	0-06
30	0-09	0-09	0-07	0-07
31	0-06	0-06	0-06	0-06

86Sep Strike 72.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-12**N**
3				0-11**N**
6				0-11**N**
7				0-10**N**
8				0-13**N**
9	0-20	0-21	0-18	0-18
10				0-22**N**
13	0-35	0-37**H**	0-34	0-37
14	0-33	0-33	0-30	0-30
15	0-30	0-36	0-27	0-28
16	0-29	0-29	0-28	0-28
17	0-26	0-27	0-26	0-27
20				0-25**N**
21	0-24	0-24	0-22	0-22
22				0-25**N**
23				0-22**N**
24				0-20**N**
27				0-16**N**
28	0-15	0-15	0-14	0-14
29				0-14**N**
30				0-15**N**
31	0-12	0-14	0-12**L**	0-12

86Sep Strike 74.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-20**N**
3	0-21	0-21	0-21	0-21
6	0-22	0-22	0-22	0-22
7	0-22	0-22	0-17**L**	0-17
8				0-25**N**
9	0-35	0-35	0-32	0-32
10	0-30	0-39	0-30	0-39
13	0-50	0-56**H**	0-50	0-56
14	0-50	0-52	0-42	0-48
15	0-42	0-42	0-38	0-42
16	0-44	0-44	0-41	0-41
17	0-38	0-40	0-38	0-40
20				0-38**N**
21	0-38	0-38	0-37	0-37
22				0-42**N**
23				0-37**N**
24	0-37	0-37	0-34	0-34
27				0-28**N**
28	0-25	0-25	0-24	0-24
29				0-26**N**
30				0-26**N**
31	0-20	0-22	0-20	0-22

86Sep Strike 76.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-31	0-33	0-30	0-33
3	0-32	0-33	0-32	0-33
6	0-33	0-39	0-33	0-35
7	0-34	0-34	0-27**L**	0-27
8				0-40**N**
9	0-50	0-55	0-50	0-50
10	0-52	0-60	0-48	0-60
13	1-14	1-25**H**	1-05	1-25
14	1-10	1-12	1-04	1-12
15	1-10	1-16	1-00	1-05
16	0-63	1-08	0-63	1-03
17				1-00**N**
20				0-62**N**
21				0-60**N**
22				1-03**N**
23	1-02	1-02	0-60	0-60
24				0-56**N**
27	0-51	0-51	0-47	0-47
28	0-41	0-41	0-35	0-37
29				0-41**N**
30				0-41**N**
31	0-35	0-38	0-35	0-38

86Sep Strike 78.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-58		0-58	0-53	0-53	
3	0-57		0-57	0-54	0-55	
6	0-53		0-59	0-53	0-57	
7	0-55		0-55	0-45**L**	0-45	
8	1-00		1-07	0-63	1-07	
9	1-18		1-27	1-18	1-22	
10	1-20		1-34	1-20	1-32**A**	
13	1-46		2-15**H**	1-46	2-13	
14	1-56		1-60	1-46	1-50	1-51
15	1-47		1-51	1-32	1-40	
16	1-30		1-50	1-30	1-35	
17	1-29		1-30	1-24	1-30	
20					1-34**N**	
21	1-26		1-32	1-23	1-23	
22	1-22		1-34	1-22	1-34	
23	1-32		1-32	1-27	1-27	
24	1-28		1-28	1-24	1-26	
27	1-14		1-17	1-06	1-06	1-07
28	1-03	1-04	1-04	0-55	0-56	0-55
29	0-54		1-00	0-54	0-62	
30	1-00		1-05	0-63	1-00	0-63
31	1-00		1-00	0-57	0-62	0-63

86Sep Strike 80.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	1-21	1-24	1-21	1-24
3	1-27	1-27	1-22	1-25
6	1-28	1-29	1-27	1-27
7	1-26	1-26	1-08**L**	1-08
8	1-08	1-45	1-08	1-45
9	2-05	2-10	2-01	2-02
10	2-02	2-22	1-60	2-17
13	2-41	3-01**H**	2-40	3-01
14	2-46	2-50	2-24	2-42
15	2-31	2-36	2-12	2-23
16	2-21	2-21	2-20	2-20
17	2-08	2-20	2-08	2-13
20				2-15**N**
21	2-15	2-15	2-04	2-04
22	1-62	2-16	1-62	2-16
23	2-20	2-20	2-05	2-05
24	2-05	2-08	2-05	2-05
27	1-58	1-58	1-45	1-45
28	1-37	1-37	1-30	1-30
29	1-30	1-36	1-28	1-36
30	1-41	1-41	1-39	1-39
31	1-30	1-30	1-22	1-30

86Sep Strike 82.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	2-10	2-10	2-00	2-09
3	2-12	2-14	2-06	2-14
6	2-08	2-15	2-08	2-12
7				1-48**N**
8	1-49	2-34	1-41**L**	2-34
9	2-55	3-03	2-55	2-58
10	2-62	3-17	2-53	3-17
13	3-45	4-14**H**	3-44	4-14
14	3-52	3-52	3-45	3-45
15	3-36	3-39	3-23	3-23
16	3-41	3-41	3-17	3-17
17	3-15	3-15	3-10	3-10
20	3-37	3-37	3-12	3-12
21	3-10	3-10	2-60	2-63
22	3-01	3-15	3-01	3-15
23	3-16	3-16	3-00	3-00
24	3-02	3-02	3-01	3-01
27	2-51	2-51	2-35	2-35
28	2-28	2-28	2-12	2-12
29	2-09	2-23	2-04	2-23
30	2-25	2-25	2-20	2-25
31	2-24	2-24	2-06	2-13

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				3-09**N**
3	3-04	3-11	3-02	3-11
6	3-13	3-13	3-11	3-11
7	2-63	3-00	2-40**L**	2-40
8	2-53	3-37	2-53	3-37
9	4-07	4-14	4-01	4-04
10				4-31**N**
13	4-60	5-33**H**	4-60	5-33
14	4-55	4-60	4-55	4-60
15	4-30	4-33	4-30	4-33
16				4-28**N**
17	4-22	4-22	4-18	4-18
20	4-54	4-54	4-21	4-21
21	4-10	4-10	4-06	4-06
22	4-12	4-28	4-12	4-28
23				4-09**N**
24				4-10**N**
27	3-54	3-54	3-39	3-39
28				3-10**N**
29	3-04	3-21	3-04	3-21
30				3-26**N**
31	2-63	3-13	2-63	3-13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

Jan	86Sep Strike 86.00				86Sep Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2				4-20**N**				5-47**N**
3				4-23**N**				5-50**N**
6	4-20	4-25	4-20**L**	4-25				5-50**N**
7				3-45**N**	5-30	5-30	5-00**L**	5-00
8				4-55**N**				6-20**N**
9				5-26**N**				6-60**N**
10				5-57**N**				7-30**N**
13				7-02**N**				8-40**N**
14	6-30	6-30**H**	6-23	6-23	8-06	8-06**H**	7-61	7-61
15				5-56**N**				7-25**N**
16	5-51	5-51	5-51	5-51				7-20**N**
17				5-40**N**				7-07**N**
20				5-44**N**				7-15**N**
21				5-27**N**				6-58**N**
22				5-55**N**				7-22**N**
23				5-32**N**				7-00**N**
24				5-33**N**				7-05**N**
27				4-53**N**				6-15**N**
28				4-23**N**				5-44**N**
29				4-34**N**				5-61**N**
30	4-29	4-37	4-29	4-37				6-00**N**
31				4-22**N**				5-48**N**

Put volume of sales Reported in contracts—Future 86Sep

Jan	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	HOLIDAY											
2					102	50	79	50				281
3	20**H**	32**H**		10	22	253	248	495	12			1,092
6		26		21	5,206**H**	562	12	534	9			6,370**H**
7		1**L**		3	19	84	211		26	5**H**	6**H**	355
8						21	23	1,359**H**	4			1,407
9			11	6	19	12	21	20	12			101
10				653**H**	32	10	33	405				1,133
13			90**H**	431	9	1,187	359**H**	1**L**	4			2,081
14			6	141		1,398	12	3	1**L**	1**L**	1**L**	1,563
15			21		7	2,547**H**	67	82	3			2,727
16		10	1**L**	1**L**	84	418	1**L**	46		1		562
17		1	1	10		2**L**	51	1	1			67
20								6	1			7**L**
21			11	4		310	22	211	2			560
22						187	12	30	2			231
23					7	30	34	1				72
24		1		23		430	9	15				478
27					36	1,548	1	5	2			1,592
28				12	21	1,630	10	319				1,992
29		1	1		1**L**	730	28	1,214	27			2,002
30		1				2,322	51	27		1		2,402
31	4**L**	1	1	1	11	717	43	18	35**H**			831
TOTAL	24	74	143	1,316	5,576	14,448	1,327	4,842	141	8	7	27,906

Put open contracts Reported in contracts—Future 86Sep

Jan	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	HOLIDAY											
2	10**L**	201**L**	62**L**	264**L**	5,184**H**	1,175	142**L**	153**L**	161**L**	1**L**	2**L**	7,355
3	30	217	62	274	5,184	1,133	356	633	161	1	2	8,053
6	30	243	62	295	1,997	632**L**	354	943	170	1	2	4,729
7	30	244	62	298	1,011	716	465	693	175	6	6**H**	3,706**L**
8	30	244	52	295	1,013	716	472	1,285	175	6	6	4,304
9	30	244	73	301	1,018	718	482	1,285	186	6	6	4,349
10	30	244	73	754	1,020	718	492	1,580**H**	186	6	6	5,109
13	30	244	119	1,184	1,020	1,864	749	1,579	186	6	6	6,987
14	30	244	119	1,315**H**	1,020	2,640	732	1,579	187	6	5	7,877
15	30	244	139	1,300	1,027	4,559	786	1,579	189	6	5	9,864
16	30	254	140	1,301	959	4,591	787**H**	1,579	189	7**H**	5	9,842
17	30	254	141	1,301	943	4,571	775	1,579	190	7	5	9,796
20	30	254	141	1,301	943	4,571	775	1,580	191	7	5	9,798
21	30	254	151**H**	1,301	943	4,299	763	1,369	192	7	5	9,314
22	30	254	151	1,301	943	4,155	765	1,369	194	7	5	9,174
23	30	254	151	1,301	950	4,159	768	1,369	194	7	5	9,188
24	30	255	151	1,301	950	3,920	762	1,384	194	7	5	8,959
27	30	255	151	1,301	941**L**	4,950	763	1,385	196	7	5	9,984
28	30	255	151	1,290	962	5,294	763	1,090	196	7	5	10,043
29	30	255	151	1,290	963	5,734	773	936	196	7	5	10,340
30	30	256**H**	151	1,290	963	6,707	767	940	196	7	5	11,312
31	34**H**	255	151	1,290	962	6,943**H**	775	940	232**H**	7	5	11,594**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Mar Strike 58.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 60.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 62.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 64.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 66.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 68.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 70.00

Feb	Open	High	Low	Close
3				0-01N
4	0-01	0-01H	0-01L	0-01
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 72.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 74.00

Feb	Open	High	Low	Close
3				0-01N
4	0-01	0-01H	0-01L	0-01
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12	0-01	0-01	0-01	0-01
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 76.00

Feb	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7				0-01**N**
10				0-01**N**
11				0-01**N**
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14				0-01**N**
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

86Mar Strike 78.00

Feb	Open	High	Low	Close
3				0-01**N**
4	0-01	0-01**H**	0-01**L**	0-01
5	0-01	0-01	0-01	0-01
6				0-01**N**
7	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11				0-01**N**
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14				0-01**N**
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

86Mar Strike 80.00

Feb	Open	High	Low	Close
3	0-02	0-02	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5	0-01	0-02	0-01	0-01
6	0-02	0-02	0-01	0-01
7	0-04	0-05**H**	0-03	0-03
10	0-02	0-02	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

86Mar Strike 82.00

Feb	Open		High	Low	Close	
3	0-07		0-07	0-05	0-05	
4	0-04	0-03	0-05	0-03	0-03	
5	0-04		0-05	0-03	0-05	
6	0-04	0-05	0-08	0-03	0-06	0-07
7	0-11	0-13	0-17**H**	0-09	0-11	0-10
10	0-08	0-07	0-08	0-04	0-05	0-04
11	0-02	0-03	0-03	0-02	0-03	0-02
12	0-02		0-03	0-01**L**	0-01	
13	0-01		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
17	**HOLIDAY**					
18					0-01**N**	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01**A**	
24						
25						
26						
27						
28						

86Mar Strike 84.00

Feb	Open		High	Low	Close	
3	0-22	0-24	0-26	0-16	0-16	0-18
4	0-12	0-11	0-15	0-10	0-13	0-12
5	0-13	0-12	0-18	0-10	0-16	0-17
6	0-16	0-15	0-29	0-13	0-25	0-26
7	0-43	0-50	0-62**H**	0-30	0-32	0-34
10	0-28	0-29	0-29	0-16	0-17	0-16
11	0-11	0-10	0-12	0-08	0-09	0-08
12	0-09	0-08	0-10	0-05	0-06	
13	0-04		0-05	0-03	0-03	
14	0-02		0-02	0-01**L**	0-01	
17	**HOLIDAY**					
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01**A**	
24						
25						
26						
27						
28						

86Mar Strike 86.00

Feb	Open		High	Low	Close	
3	1-16		1-16	0-58	0-60	
4	0-45		0-49	0-37	0-45	0-42
5	0-44	0-46	0-59	0-36	0-55	0-56
6	0-53		1-25	0-53	1-16	1-14
7	1-57	1-62	2-15**H**	1-31	1-40	
10	1-31		1-34	1-00	1-01	1-00
11	0-54	0-50	0-54	0-34	0-35	0-34
12	0-40	0-39	0-43	0-25	0-30	0-29
13	0-20	0-23	0-23	0-13	0-15	
14	0-09		0-11	0-03	0-03	0-04
17	**HOLIDAY**					
18	0-02		0-06	0-02	0-02	0-03
19	0-04	0-05	0-06	0-02	0-04	0-05
20	0-03		0-03	0-01**L**	0-01	
21	0-01		0-01	0-01	0-01	
24						
25						
26						
27						
28						

86Mar Strike 88.00

Feb	Open		High	Low	Close	
3	2-40	2-42	2-47	2-23	2-24	
4	2-00		2-05	1-46	1-58	
5	1-58		2-24	1-48	2-20	
6	2-22		3-03	2-19	2-50	2-54
7	3-50		3-60**H**	3-24	3-24	
10	3-08		3-08	2-41	2-41	
11	2-17		2-19	2-01	2-02	
12	2-07		2-13	1-47	1-55	
13	1-37		1-41	1-22	1-26	
14	0-52	0-55	0-60	0-24	0-26	0-30
17	**HOLIDAY**					
18	0-12	0-14	0-35	0-12	0-16	0-17
19	0-29	0-31	0-32	0-09	0-29	0-25
20	0-19	0-25	0-29	0-10	0-12	0-10
21	0-02	0-03	0-03	0-01**L**	0-01	
24						
25						
26						
27						
28						

86Mar Strike 90.00

Feb	Open	High	Low	Close	
3	4-37	4-37	4-13	4-13	
4	3-28	3-40	3-25	3-39	
5				4-09**N**	
6				4-45**N**	
7				5-20**N**	
10	5-10	5-10**H**	4-34	4-34	
11				3-55**N**	
12				3-45**N**	
13	3-24	3-24	3-15	3-15	
14	2-37	2-37	1-54	1-54	
17	**HOLIDAY**				
18				1-33**N**	
19	1-45	2-05	1-31	2-00	2-05
20	1-55	1-55	1-42	1-42	
21	0-55	0-55	0-13**L**	0-21	0-24
24					
25					
26					
27					
28					

86Mar Strike 92.00

Feb	Open	High	Low	Close
3				6-12**N**
4				5-36**N**
5				6-08**N**
6				6-44**N**
7				7-20**N**
10				6-34**N**
11				5-54**N**
12				5-44**N**
13				5-14**N**
14				3-50**N**
17	**HOLIDAY**			
18	3-52	3-52**H**	3-28**L**	3-28
19				4-00**N**
20				3-42**N**
21				2-14**N**
24				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
3										
4							1H		3	1L
5									41	1
6										65
7										
10										
11									1L	1
12								3H	74H	478H
13								2L		9
14										13
17	HOLIDAY									
18										
19										
20									64	
21										3
24										
25										
26										
27										
28										
TOTAL							1	5	183	571

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3		1,307	5,138	8,262	2,405	78	16		17,206
4	74	736	4,435	12,467	7,354	530	80		25,681
5	23	1,658	3,940	3,566	5,372	92			14,693
6	157	997	4,399	10,612	7,840	152			24,222
7	1,541H	3,720H	19,107H	24,950H	5,273	88			54,679H
10	258	230	3,874	6,646	2,817	1L	2		13,828
11	20	1,180	3,202	7,352	7,518	166			19,440
12	481	241	2,991	4,875	5,488	190			14,821
13	51	903	2,277	6,097	10,013	938	20		20,310
14	144	183	1,128	2,188	11,275H	4,712	24		19,667
17	HOLIDAY								
18		16	41L	643	9,267	8,418		2H	18,387
19	3L	1L	346	518	5,749	9,318	1L		15,936
20		100	360	308	4,343	10,515H	323		16,013
21		1		69L	1,123L	2,620	5,484H		9,300L
24									
25									
26									
27									
28									
TOTAL	2,752	11,273	51,238	88,553	85,837	37,818	5,950	2	284,183

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Mar

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
3	60H	79H	247H	687H	702H	2,176H	3,101L	6,322H	17,519H	15,665H
4	60	79	247	687	702	2,176	3,102H	6,322	17,517	15,664
5	60	79	247	687	702	2,176	3,102	6,322	17,476	15,663
6	60	79	247	687	702	2,176	3,102	6,322	17,476	15,623
7	60	79	247	687	702	2,176	3,102	6,322	17,476	15,623
10	60	79	247	687	702	2,176	3,102	6,322	17,476	15,623
11	60	79	247	687	702	2,176	3,102	6,322	17,476	15,622
12	60	79	247	687	702	2,176	3,102	6,319	17,476	15,356
13	60	79	247	687	702	2,176	3,102	6,317	17,476	15,356
14	60	79	247	687	702	2,176	3,102	6,315L	17,476	15,356
17	**HOLIDAY**									
18	60	79	247	687	702	2,176	3,102	6,317	17,396	15,356
19	60	79	247	687	702	2,176	3,102	6,317	17,396	15,293L
20	60	79	247	687	702	2,176	3,102	6,317	17,332L	15,293
21										
24										
25										
26										
27										
28										

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3	26,121H	35,224H	38,563	28,586	6,487L	304L	139L	3H	181,985L
4	26,045	34,313	39,124	28,731	9,783	630	163	3	185,348
5	25,981	34,360	38,647	28,550L	11,259	678	163	3	186,155
6	26,110	34,203	39,681	31,564	12,433	796	163	3	191,427
7	25,556	34,183	40,834	33,321H	11,436	796	163	3	192,766
10	25,449	34,139	40,128	32,235	11,477	796	162	3	190,863
11	25,449	34,645	40,258	32,685	11,846	755	162	3	192,276
12	25,225	33,897	41,051H	33,025	11,835	696	162	3	192,098
13	25,231	33,309	40,558	31,078	12,964	1,459	177		190,978
14	25,231	32,967	38,720	31,104	14,173	5,448	161		194,004
17	**HOLIDAY**								
18	25,219	32,477	38,701	30,750	15,630H	8,193	161	2L	197,255H
19	25,217	32,152	38,381	30,538	15,235	9,326H	161		197,069
20	25,216L	32,050L	38,071L	30,384	13,774	9,131	439H		195,060
21									
24									
25									
26									
27									
28									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 64.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27	0-01	0-01H	0-01L	0-01
28				0-01N

86Jun Strike 66.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27	0-01	0-01H	0-01L	0-01
28				0-01N

86Jun Strike 68.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 70.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5	0-01	0-01H	0-01L	0-01
6				0-01N
7				0-01N
10				0-01N
11	0-01	0-01	0-01	0-01
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19	0-01	0-01	0-01	0-01
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 72.00

Feb	Open	High	Low	Close
3	0-02	0-02	0-02	0-02
4				0-02N
5				0-02N
6	0-02	0-02	0-02	0-02
7	0-03	0-03H	0-02	0-02
10				0-02N
11	0-01	0-01	0-01L	0-01
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19	0-01	0-01	0-01	0-01
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 74.00

Feb	Open		High	Low	Close	
3	0-06		0-06	0-04	0-04	
4	0-03		0-03	0-03	0-03	
5					0-03N	
6	0-03		0-04	0-03	0-04	
7	0-07		0-07H	0-05	0-05	
10	0-04		0-05	0-04	0-04	
11	0-02		0-03	0-02	0-02	
12					0-02N	
13	0-02	0-03	0-03	0-02	0-03	0-02
14	0-02		0-02	0-01L	0-02	
17	HOLIDAY					
18	0-01		0-01	0-01	0-01	
19	0-02		0-02	0-01	0-01	
20	0-02		0-02	0-02	0-02	
21	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
25	0-01		0-01	0-01	0-01	
26	0-01		0-01	0-01	0-01	
27					0-01N	
28					0-01N	

86Jun Strike 76.00

Feb	Open		High	Low	Close	
3	0-11		0-11	0-08	0-08	
4	0-05	0-06	0-06	0-05	0-06	
5	0-07		0-07	0-06	0-07	
6	0-08		0-09	0-07	0-08	
7	0-12		0-15H	0-10	0-10	0-11
10	0-11		0-11	0-08	0-08	
11	0-07		0-07	0-05	0-05	
12	0-06		0-06	0-05	0-05	
13	0-05		0-05	0-05	0-05	
14	0-04		0-05	0-03	0-04	
17	HOLIDAY					
18	0-04		0-04	0-03	0-03	
19	0-04		0-05	0-04	0-04	
20	0-04		0-04	0-03	0-03	
21	0-03		0-03	0-02	0-03	
24	0-03		0-03	0-01L	0-02	
25	0-02		0-03	0-02	0-02	
26	0-02		0-02	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28					0-01N	

86Jun Strike 78.00

Feb	Open	High	Low	Close
3	0-19	0-20	0-16	0-16
4	0-13	0-14	0-12	0-13
5	0-13	0-16	0-12	0-15
6	0-15	0-22	0-15	0-22
7	0-27	0-38H	0-24	0-24
10	0-23	0-24	0-18	0-18
11	0-14	0-15	0-12	0-12
12	0-13	0-13	0-11	0-12
13	0-11	0-12	0-10	0-11
14	0-10	0-10	0-07	0-07
17	HOLIDAY			
18	0-06	0-08	0-06	0-07
19	0-09	0-09	0-06	0-08
20	0-08	0-09	0-08	0-08
21	0-07	0-07	0-05	0-05
24	0-05	0-05	0-03	0-03
25	0-04	0-04	0-03	0-03
26	0-04	0-04	0-02	0-03
27	0-01	0-02	0-01L	0-02
28	0-02	0-02	0-01	0-02

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 80.00

Feb	Open		High	Low	Close	
3	0-40		0-41	0-32	0-33	
4	0-30		0-30	0-24	0-26	
5	0-27		0-33	0-24	0-31	0-33
6	0-32		0-44	0-31	0-44	
7	0-57		1-05H	0-43	0-48	
10	0-45		0-45	0-35	0-36	0-35
11	0-29		0-31	0-22	0-23	0-24
12	0-26	0-27	0-27	0-21	0-24	
13	0-21		0-23	0-20	0-20	0-21
14	0-17	0-16	0-17	0-11	0-12	0-13
17	HOLIDAY					
18	0-11	0-13	0-15	0-11	0-14	
19	0-16	0-18	0-18	0-12	0-18	
20	0-18		0-19	0-15	0-17	
21	0-15		0-15	0-09	0-10	
24	0-08		0-09	0-06	0-06	
25	0-06		0-08	0-06	0-07	
26	0-08		0-08	0-04	0-04	
27	0-02		0-05	0-02L	0-03	
28	0-03		0-04	0-02	0-03	

86Jun Strike 82.00

Feb	Open		High	Low	Close	
3	1-04		1-08	0-59	0-59	0-60
4	0-50	0-48	0-51	0-44	0-50	0-48
5	0-50		0-61	0-45	0-60	0-61
6	0-60		1-15	0-59	1-12	1-13
7	1-38	1-37	1-47H	1-13	1-21	
10	1-18		1-18	0-63	1-00	
11	0-57		0-57	0-45	0-45	0-47
12	0-48	0-50	0-52	0-43	0-47	
13	0-42		0-44	0-37	0-41	0-42
14	0-31	0-34	0-34	0-25	0-25	0-27
17	HOLIDAY					
18	0-22	0-25	0-30	0-20	0-27	
19	0-31	0-34	0-35	0-20	0-33	0-34
20	0-35		0-36	0-30	0-31	
21	0-26		0-26	0-18	0-21	
24	0-19		0-20	0-10	0-13	0-14
25	0-15		0-17	0-13	0-16	
26	0-16		0-16	0-09	0-09	0-10
27	0-06		0-08	0-06	0-07	
28	0-05		0-07	0-05L	0-06	0-05

86Jun Strike 84.00

Feb	Open		High	Low	Close	
3	1-56		1-56	1-38	1-41	
4	1-23	1-27	1-30	1-15	1-22	1-21
5	1-24		1-40	1-18	1-40	
6	1-38		2-06	1-38	2-00	
7	2-30		2-47H	2-08	2-10	
10	2-00		2-05	1-44	1-44	1-46
11	1-36		1-36	1-20	1-21	1-23
12	1-25	1-30	1-32	1-16	1-22	1-20
13	1-14		1-18	1-08	1-10	1-11
14	1-01	0-62	1-02	0-46	0-50	
17	HOLIDAY					
18	0-45		0-60	0-43	0-48	0-50
19	0-59		0-61	0-43	0-60	0-61
20	0-62	0-58	1-03	0-55	0-57	0-56
21	0-47	0-45	0-47	0-34	0-36	
24	0-33		0-37	0-20	0-25	0-26
25	0-28		0-33	0-24	0-28	0-30
26	0-31	0-32	0-32	0-17	0-18	
27	0-15		0-16	0-12	0-15	0-13
28	0-05		0-16	0-05L	0-12	

86Jun Strike 86.00

Feb	Open		High	Low	Close	
3	2-57		2-57	2-40	2-40	
4	2-21		2-26	2-09	2-18	
5	2-25		2-43	2-13	2-43	
6	2-37		3-11	2-37	3-04	
7	3-47		3-47H	3-20	3-25	
10	3-20		3-20	2-46	2-46	
11	2-34		2-40	2-19	2-19	
12	2-22		2-28	2-09	2-13	
13	2-04		2-10	1-61	2-01	
14	1-44		1-49	1-25	1-25	1-30
17	HOLIDAY					
18	1-20	1-15	1-39	1-15	1-23	
19	1-35	1-39	1-42	1-12	1-40	1-39
20	1-38	1-39	1-46	1-30	1-31	1-33
21	1-17	1-19	1-19	0-60	0-63	1-01
24	0-57	0-58	1-02	0-35	0-46	0-47
25	0-50	0-53	0-55	0-45	0-51	0-52
26	0-51		0-52	0-34	0-35	0-34
27	0-29		0-29	0-22	0-27	0-25
28	0-14	0-16	0-27	0-14L	0-22	0-24

86Jun Strike 88.00

Feb	Open		High	Low	Close	
3					3-60N	
4	3-37		3-41	3-30	3-30	
5					3-61N	
6	3-56		4-30	3-56	4-28	
7	5-30		5-30H	4-55	4-55	
10	4-38		4-42	4-13	4-13	
11					3-37N	
12	3-45		3-45	3-30	3-30	
13	3-15		3-24	3-07	3-07	3-11
14	2-51		2-51	2-22	2-23	2-22
17	HOLIDAY					
18	2-12	1-63	2-32	1-63	2-12	
19	2-35	2-42	2-42	2-08	2-34	
20	2-38		2-46	2-24	2-24	
21	2-00		2-00	1-34	1-40	1-41
24	1-30	1-37	1-46	1-02	1-13	1-15
25	1-19	1-23	1-30	1-10	1-20	1-22
26	1-26		1-26	0-58	0-58	0-61
27	0-50		0-50	0-39	0-45	
28	0-30	0-44	0-48	0-30L	0-40	0-41

86Jun Strike 90.00

Feb	Open		High	Low	Close	
3					5-32N	
4	4-60		4-62	4-57	4-62	
5	4-58		5-34H	4-58	5-34	
6					6-04N	
7					6-38N	
10					5-53N	
11					5-14N	
12	5-09		5-09	5-01	5-01	
13	4-45		4-45	4-40	4-40	
14					3-42N	
17	HOLIDAY					
18	3-39		3-39	3-27	3-27	
19	3-38		3-60	3-35	3-49	
20	4-02		4-02	3-37	3-37	
21	3-00		3-02	2-35	2-35	
24	2-35		2-43	1-40	1-60	1-63
25	2-00		2-20	1-61	2-07	
26	2-14		2-14	1-34	1-34	1-39
27	1-14	1-20	1-20	1-00	1-07	1-09
28	0-55	0-60	1-16	0-53L	1-01	1-03

86Jun Strike 92.00

Feb	Open		High	Low	Close	
3						
4	6-42		6-42H	6-42	6-42	
5					7-19N	
6					7-55N	
7					8-28N	
10					7-42N	
11					6-61N	
12					6-51N	
13					6-21N	
14	5-10		5-10	5-10	5-10	
17	HOLIDAY					
18	5-12		5-12	4-56	4-56	
19					5-22N	
20					5-05N	
21	4-08		4-08	3-48	3-48	
24	3-55		3-59	2-45	3-02	
25	3-14		3-18	3-03	3-11	
26	3-14		3-15	2-37	2-37	
27	2-06		2-06	1-37	1-50	1-55
28	1-20	1-26	1-60	1-16L	1-36	1-40

86Jun Strike 94.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20	6-61		6-61H	6-50	6-50	
21					5-16N	
24	5-20		5-20	4-26	4-26	
25	4-41		4-41	4-19	4-34	
26	4-07		4-07	3-45	3-45	
27	2-62		2-63	2-31	2-50	2-56
28	2-07	1-45	2-57	1-45L	2-34	2-30

86Jun Strike 96.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25						
26						
27	3-58		3-58	3-58	3-58	
28	2-60		4-00H	2-60L	3-45	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28	4-28	5-15H	4-28L	5-04

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Feb	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00
3						2	13	436	517	2,743
4							9	233	1,209	2,046
5					22**L**			917	907	5,394
6						2	208**H**	216	1,184	1,876
7						48**H**	112	846	2,005**H**	12,306**H**
10							131	93	654	3,480
11				1,002**H**	1,278**H**	4	18	9	1,259	8,230
12								4**L**	825	3,832
13							102	262	925	4,954
14							23	721	503	10,694
17	**HOLIDAY**									
18							10	1,011	959	1,513
19					601	6	32	229	1,105	3,162
20							1**L**	46	513	1,159**L**
21							14	921	662	5,124
24						20	127	1,020**H**	263**L**	3,834
25						1**L**	164	8	295	3,120
26					947		115	337	330	1,478
27		3**H**	3**H**			2		228	426	2,214
28								369	601	1,561
TOTAL		3	3	1,002	2,848	85	1,079	7,906	15,142	78,720

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	3,432	1,889**L**	80**L**							9,112**L**
4	5,691	3,819	3,508	2,405	17	30				18,967
5	3,823	5,288	1,212		15					17,578
6	5,705	6,496	853	642						17,182
7	10,753**H**	10,797**H**	5,730	30						42,627
10.	2,387	6,589	1,458	430	16					15,238
11	3,856	6,265	1,955							23,876
12	5,270	6,691	1,081	26**L**	1**L**					17,730
13	2,738	4,081	1,088	146	1					14,297
14	6,471	6,594	4,390	2,164						31,560
17	**HOLIDAY**									
18	5,571	4,279	8,812	3,206	15	16				25,392
19	6,952	5,541	10,222	1,872	1,169					30,891
20	3,599	6,362	12,044**H**	1,325	80		37			25,166
21	5,386	5,296	9,805	4,823	4,012	11**L**				36,054
24	5,331	5,013	11,845	12,968**H**	6,296	295	1**L**			47,013
25	4,880	4,663	5,711	8,403	7,224	300	43			34,812
26	5,440	5,974	8,549	10,119	6,804	349	20			40,462
27	6,082	4,303	10,743	11,620	12,499**H**	4,370	495	1**L**		52,989**H**
28	2,313**L**	5,427	7,097	9,423	9,034	6,415**H**	5,741**H**	741**H**	60**H**	48,782
TOTAL	95,680	105,367	106,183	69,602	47,183	11,786	6,337	742	60	549,728

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Jun

Feb	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00
3	235H	3H	335H	1,838H	2,352	1,623	1,949L	13,595	15,528	37,331
4	235	3	335	1,838	2,352	1,623	1,956	13,515L	15,681	36,289
5	235	3	335	1,838	2,352	1,623	1,956	14,293	15,342	35,604
6	235	3	335	1,838	2,352	1,625H	2,104	14,484	15,602	36,217
7	235	3	335	1,838	2,352	1,400	2,102	14,470	15,715	39,547H
10	235	3	335	1,838	2,352	1,400	2,112	14,470	15,392	39,423
11	235	3	335	906L	2,713H	1,350L	2,125	14,476	15,050	36,743
12	235	3	335	906	2,713	1,350	2,125	14,477	15,023	36,608
13	235	3	335	906	2,713	1,350	2,223	14,451	15,771	34,575
14	235	3	335	906	2,713	1,350	2,216	14,663	15,791H	29,559
17	**HOLIDAY**									
18	235	3	335	906	2,713	1,350	2,226	14,867	15,243	29,083
19	235	3	335	906	2,713	1,355	2,256	14,678	15,185	27,916
20	235	3	335	906	2,713	1,355	2,233	14,694	15,323	27,396
21	235	3	335	906	2,713	1,355	2,221	14,909	15,476	25,530
24	235	3	335	906	2,713	1,355	2,321H	14,754	15,527	23,906
25	235	3	335	906	2,713	1,355	2,268	14,556	15,263	22,892
26	235	3	335	906	1,766L	1,355	2,303	14,562	15,021	23,058
27	235	3	335	906	1,766	1,353	2,303	14,701	14,866	22,137
28	235	3	335	906	1,766	1,353	2,303	15,070H	14,493L	21,972L

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	37,581	10,878L	3,220L	48L						126,516L
4	35,950	11,563	3,712	2,439	17L	30L				127,538
5	36,264	12,958	4,577	2,439	32	30				129,881
6	39,002	15,584	4,804	3,079	32	30				137,326
7	40,625	16,991	7,530	3,094	32	30				146,299
10	40,731	15,968	8,308	3,088	32	30				145,717
11	40,605	14,325	8,597	3,088	32	30				140,613
12	42,063	17,124	7,908	3,113	33	30				144,046
13	42,882	16,867	8,223	3,119	33	30				143,716
14	41,165	16,275	9,370	3,322	33	30				137,966
17	**HOLIDAY**									
18	40,112	16,453	13,928	3,143	48	46				140,691
19	43,120H	17,919	18,173	4,486	1,163	46				150,489
20	42,579	19,943	19,826	4,571	1,193	46	37L			153,388
21	41,507	20,414	24,487	6,823	4,433	47	37			161,431
24	41,866	20,956	24,193	13,307	6,278	328	37			169,020
25	38,601	20,880	26,926	16,854	5,791	570	75			170,243
26	37,251	21,718H	27,903	19,015	8,897	695	95			175,118
27	34,459	21,224	27,851	22,400	11,786	3,549	406	1L		180,281
28	32,604L	21,405	28,735H	24,141H	14,357H	5,335H	2,881H	499H	60H	188,453H

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

Feb	Open	High	Low	Close
3				0-02N
4				0-02N
5				0-02N
6				0-02N
7				0-03N
10				0-03N
11				0-02N
12				0-02N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Sep Strike 70.00

Feb	Open	High	Low	Close
3				0-05N
4				0-05N
5				0-06N
6				0-07N
7				0-08N
10	0-08	0-08H	0-08	0-08
11				0-07N
12				0-07N
13				0-05N
14				0-04N
17	HOLIDAY			
18				0-04N
19				0-04N
20				0-04N
21				0-02N
24	0-02	0-02	0-02L	0-02
25				0-02N
26				0-02N
27	0-02	0-02	0-02	0-02
28				0-01N

86Sep Strike 72.00

Feb	Open	High	Low	Close
3	0-10	0-10	0-10	0-10
4	0-11	0-11H	0-11	0-11
5				0-11N
6				0-13N
7				0-14N
10				0-12N
11				0-11N
12				0-11N
13				0-09N
14	0-08	0-08	0-07	0-07
17	HOL:DAY			
18				0-05N
19				0-06N
20				0-06N
21				0-04N
24				0-03N
25				0-03N
26	0-05	0-05	0-03L	0-03
27	0-03	0-03	0-03	0-03
28				0-01N

86Sep Strike 74.00

Feb	Open	High	Low	Close	
3				0-19N	
4	0-16	0-16H	0-16	0-16	
5				0-19N	
6				0-23N	
7				0-24N	
10				0-16N	
11				0-15N	
12				0-15N	
13				0-12N	
14	0-10	0-10	0-08	0-08	
17	HOLIDAY				
18				0-07N	
19				0-08N	
20	0-09	0-09	0-08	0-08	
21				0-07N	
24	0-06	0-07	0-06	0-08	0-07
25	0-06	0-07	0-06	0-07	
26				0-05N	
27	0-04	0-04	0-04	0-04	
28	0-04	0-04	0-03L	0-03	

86Sep Strike 76.00

Feb	Open	High	Low	Close
3	0-36	0-36	0-28	0-30
4	0-25	0-26	0-24	0-26
5	0-26	0-30	0-26	0-30
6	0-26	0-36	0-26	0-36
7	0-44	0-45H	0-37	0-37
10				0-31N
11	0-25	0-25	0-25	0-25
12				0-25N
13				0-20N
14	0-15	0-15	0-14	0-14
17	HOLIDAY			
18	0-13	0-14	0-12	0-13
19				0-15N
20	0-17	0-17	0-16	0-16
21	0-11	0-13	0-11	0-13
24				0-10N
25	0-10	0-10	0-10	0-10
26	0-11	0-11	0-09	0-09
27	0-07	0-07	0-07	0-07
28	0-06	0-06	0-05L	0-05

86Sep Strike 78.00

Feb	Open	High	Low	Close	
3	0-58	0-58	0-50	0-50	
4	0-44	0-45	0-43	0-44	
5	0-44	0-52	0-40	0-48	
6	0-50	1-00	0-50	0-59	
7	1-10	1-18H	0-55	0-57	0-55
10	0-57	0-57	0-51	0-51	
11	0-38	0-41	0-38	0-39	
12	0-42	0-43	0-38	0-38	
13	0-38	0-40	0-35	0-35	
14	0-32	0-32	0-23	0-25	
17	HOLIDAY				
18	0-27	0-27	0-24	0-24	
19	0-30	0-31	0-28	0-29	
20	0-30	0-31	0-28	0-28	
21	0-27	0-27	0-23	0-23	
24	0-23	0-26	0-19	0-19	
25	0-16	0-19	0-16	0-19	
26	0-17	0-19	0-15	0-15	
27	0-12	0-12	0-12	0-12	
28	0-12	0-12	0-09L	0-11	

86Sep Strike 80.00

Feb	Open		High	Low	Close	
3	1-26		1-26	1-16	1-16	
4	1-08		1-08	0-61	1-05	
5	1-00		1-17	1-00	1-14	
6	1-15		1-25	1-15	1-25	
7	1-41		1-43H	1-35	1-35	
10	1-25		1-25	1-19	1-19	
11	1-05		1-05	1-03	1-03	
12	1-01		1-01	1-01	1-01	
13	1-00		1-01	0-57	0-57	
14	0-53		0-55	0-41	0-41	
17	HOLIDAY					
18	0-32		0-45	0-32	0-42	
19	0-48		0-48	0-41	0-46	
20	0-51		0-55	0-47	0-47	
21	0-41		0-47	0-36	0-37	
24	0-37		0-37	0-25	0-25	
25	0-26		0-29	0-26	0-28	
26	0-29		0-29	0-21	0-22	
27	0-19		0-20	0-16	0-16	0-20
28	0-19	0-18	0-20	0-14L	0-18	

86Sep Strike 82.00

Feb	Open	High	Low	Close	
3	2-00	2-05	1-58	1-58	
4	1-34	1-43	1-34	1-41	
5	1-46	1-57	1-37	1-57	
6	1-57	2-12	1-57	2-09	
7	2-25	2-40H	2-16	2-22	
10	2-09	2-09	1-63	1-63	
11	1-55	1-55	1-45	1-45	
12	1-35	1-42	1-35	1-42	
13	1-30	1-32	1-30	1-30	
14	1-15	1-19	1-05	1-05	
17	HOLIDAY				
18	1-12	1-14	1-00	1-00	
19	1-10	1-10	1-04	1-10	
20	1-10	1-18	1-10	1-12	
21	1-01	1-01	0-55	0-55	
24	0-59	0-59	0-41	0-42	0-44
25	0-44	0-50	0-44	0-46	
26	0-45	0-45	0-33	0-33	
27	0-28	0-29	0-23	0-23	0-27
28	0-26	0-29	0-22L	0-25	

86Sep Strike 84.00

Feb	Open		High	Low	Close
3					2-50N
4	2-30		2-34	2-28	2-29
5	2-22	2-21	2-48	2-21	2-48
6	2-49		3-07	2-49	3-07
7	3-45		3-45H	3-24	3-24
10	3-10		3-10	2-58	2-58
11	2-41		2-41	2-31	2-31
12	2-28		2-29	2-29	2-29
13	2-14		2-21	2-13	2-13
14	2-00		2-00	1-41	1-41
17	HOLIDAY				
18	1-34		1-48	1-34	1-40
19	1-56		1-56	1-40	1-49
20	1-51		1-62	1-49	1-49
21	1-36		1-36	1-20	1-20
24	1-22		1-22	0-61	1-02
25	1-04		1-12	1-00	1-06
26	1-05		1-09	0-55	0-55
27	0-50		0-50	0-39	0-40
28	0-33		0-53	0-33L	0-40

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	4-06	4-06	3-57	3-57				5-13N				
4	3-35	3-35	3-30	3-30				4-46N				
5				3-55N	4-40	5-12	4-40	5-12				
6				4-20N	5-35	5-45H	5-35	5-45				
7	5-00	5-00H	4-42	4-42				6-04N				
10	4-25	4-25	4-03	4-03				5-29N				
11	3-33	3-33	3-33	3-33				4-52N				
12	3-39	3-39	3-29	3-29	4-50	4-50	4-45	4-45				
13	3-18	3-20	3-14	3-14	4-36	4-36	4-28	4-28				
14	2-54	2-54	2-24	2-31	3-35	3-36	3-35	3-36				
17	HOLIDAY				HOLIDAY				HOLIDAY			
18	2-33	2-34	2-25	2-25	3-21	3-21	3-21	3-21				
19	2-38	2-52	2-34	2-41	3-42	3-42	3-40	3-40	4-58	4-60	4-58	4-60
20	2-50	2-50	2-38	2-38	3-56	3-56	3-41	3-41	5-10	5-10H	4-57	4-57
21	2-16	2-18	1-59	1-60	3-13	3-13	2-49	2-49	4-08	4-08	3-53	3-53
24	2-00	2-04	1-23	1-34	2-60	2-60	2-02	2-14	3-51	3-51	2-57	3-10
25	1-41	1-50	1-38	1-38	2-25	2-33	2-19	2-19	3-16	3-16	3-12	3-13
26	1-45	1-45	1-18	1-18	2-14	2-15	1-57	1-57	3-24	3-29	2-48	2-48
27	1-02	1-04	0-59	1-00	1-32	1-34	1-20	1-29	2-20	2-20	2-04	2-06
28	0-57	1-02	0-57L	0-62	1-25	1-35	1-17L	1-23	1-50 1-52	2-15	1-50L	1-63

	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	HOLIDAY				HOLIDAY				HOLIDAY			
18												
19												
20												
21												
24	4-02	4-19	4-02	4-19								
25	4-21	4-29H	4-20	4-20								
26				3-51N								
27	3-16	3-16	2-63	3-00	4-00	4-00H	3-60	3-60				
28	2-35	3-01	2-35L	2-47	3-38	3-60	3-38L	3-44	5-18	5-18H	4-52L	4-52

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Feb	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3			46H		23	181	2L	15		5						272L
4			22	10	57	596	360	306	3	6						1,360
5					14	900	190	107	411		5					1,627
6					11	2,932H	8	18	3		1L					2,973
7					40	2,390	8	9	1L	10						2,458
10		1L				673	150	535	533	1L						1,893
11					20	1,353	11	1,225	1,050H	1						3,660
12						2,202	2	14	10	1	5					2,234
13						669	7	1,519H	351	464	5					3,015
14			10L	4		218	4	16	453	104	1,000					1,809
17	HOLIDAY															
18					106	171	47	501	243	54	8					1,130
19						669	254	2L	50	173	50	1L				1,199
20					2L	302	222	86	293	558H	334	5				1,802
21				62	12	754	64	30	14	441	1,005	2				2,384
24		5H		785H		187	538	22	274	440	335	145	6L			2,735
25				1L	3	17	713	33	374	325	154	15	11			1,646
26					112	1,034	453	615	405	380	1,153H	159				4,311H
27		5	43	10		1L	1,339H	256	498	233	346	244	128	40L		3,143
28				8	113H	59	1,031	442	462	28	363	346H	136H	57H	3H	3,048
TOTAL		11	121	880	513	15,308	5,401	5,751	5,428	3,224	4,764	917	281	97	3	42,699

Put open contracts Reported in contracts—Future 86Sep

Feb	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3	34H	255L	105L	1,290H	960	6,273	777	945L	232L	12	5L					10,888
4	34	255	124	1,280	926	6,447	755	1,246	235	17	5					11,324
5	34	255	124	1,280	940	6,933H	802	1,342	498	17	10					12,235
6	34	255	124	1,280	932	6,929	752L	1,347	501	17	10					12,181
7	34	255	124	1,280	961H	6,933	757	1,350	500	9L	10					12,213
10	34	256	124	1,280	961	4,592	907	1,369	1,031	10	10					10,574L
11	34	256	124	1,280	961	4,794	853	2,464	2,031	11	10					12,818
12	34	256	124	1,280	961	4,864	853	2,466H	2,043	12	15					12,908
13	34	256	124	1,280	961	4,470	860	1,881	2,039	362	20					12,287
14	34	256	124	1,279	961	4,311	861	1,886	2,129	466	1,020					13,327
17	HOLIDAY															
18	34	256	124	1,279	901	4,310	905	1,811	2,170	519	1,023					13,332
19	34	256	124	1,279	901	4,547	982	1,812	2,144	559	1,073	1L				13,712
20	34	256	124	1,279	903	4,422	1,152	1,858	2,154	869	1,321	5				14,378
21	34	256	124	1,279	898	4,718	1,205	1,887	2,161	982	1,073	6				14,623
24	34	261H	124	795	898	4,294	1,442	1,900	2,338	1,141	1,181	136	4L			14,548
25	34	261	124	795	897L	4,289	1,553	1,916	2,393	1,338	1,281	151	15			15,047
26	34	261	124	795	897	3,327	1,662	2,412	2,494	1,540	1,143	277	15			14,981
27	34	261	149H	795	897	3,328	1,886	2,313	2,727H	1,623	1,260	480	138			15,891
28	34	261	149	787L	898	3,285L	2,320H	2,314	2,724	1,631H	1,510H	651H	201H	56H	3H	16,824H

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Dec Strike 72.00				86Dec Strike 80.00				86Dec Strike 82.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24												
25					0-58	0-58**H**	0-52**L**	0-52				
26								0-40**N**	0-60	0-60**H**	0-60**L**	0-60
27	0-08	0-08**H**	0-03**L**	0-03				0-30**N**				0-45**N**
28				0-03**N**				0-27**N**				0-42**N**

	86Dec Strike 84.00				86Dec Strike 86.00				86Dec Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24	1-58	1-58**H**	1-30	1-40								
25				1-40**N**	2-26	2-26**H**	2-16	2-16				
26	1-25	1-25	1-20	1-20				1-58**N**	3-03	3-03**H**	2-42**L**	2-42
27	1-06	1-06	1-06	1-06	1-33 1-30	1-37	1-30**L**	1-37				2-04**N**
28	1-04	1-10	0-62**L**	0-62				1-25**N**				1-59**N**

	86Dec Strike 90.00				86Dec Strike 92.00				86Dec Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24												
25												
26	3-45	3-45**H**	3-35	3-35								
27	2-56	2-56	2-52	2-52	3-50	3-50**H**	3-41**L**	3-41				
28	2-48	2-57	2-36**L**	2-38				3-28**N**	4-30	4-30**H**	4-26**L**	4-26

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Dec

Feb	72.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
3										
4										
5										
6										
7										
10										
11										
12										
13										
14										
17	**HOLIDAY**									
18										
19										
20										
21										
24				1L						1L
25		15H			5L					20
26			53H	48		30H	5L			136
27	20H			85H	23H		56	20H		204H
28				4			64H			68
TOTAL	20	15	53	138	28	30	125	20		429

Put open contracts Reported in contracts—Future 86Dec

Feb	72.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
3										
4										
5										
6										
7										
10										
11										
12										
13										
14										
17	**HOLIDAY**									
18										
19										
20										
21										
24				1L						1L
25		15H		1	5L					21
26		15	53H	48	5	30H	5L			156
27	20H	15	53	100	23H	30	60	20H		321
28	20	15	53	102H	23	30	121H	20		384H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close [illegible]oints and 64ths of 100 percent

86Jun Strike 58.00

Mar	Open	High	Low	Close
3				
4				
5				0-01N
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	HOLIDAY			
31				

86Jun Strike 60.00

Mar	Open	High	Low	Close
3				
4				
5				0-01N
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	HOLIDAY			
31				

86Jun Strike 62.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 64.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 66.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 68.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 70.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 72.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12	0-01	0-01H	0-01L	0-01
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 74.00

Mar	Open	High	Low	Close
3	0-01	0-01H	0-01L	0-01
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 76.00

Mar	Open		High	Low	Close	
3					0-01N	
4					0-01N	
5					0-01N	
6					0-01N	
7	0-01		0-01H	0-01L	0-01	
10					0-01N	
11					0-01N	
12					0-01N	
13					0-01N	
14					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
21					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
28	**HOLIDAY**					
31					0-01N	

86Jun Strike 78.00

Mar	Open		High	Low	Close	
3	0-01		0-01H	0-01L	0-01	
4	0-01		0-01	0-01	0-01	
5	0-01		0-01	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7	0-01		0-01	0-01	0-01	
10					0-01N	
11					0-01N	
12	0-01		0-01	0-01	0-01	
13					0-01N	
14					0-01N	
17					0-01N	
18					0-01N	
19					0-01N	
20					0-01N	
21					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27					0-01N	
28	**HOLIDAY**					
31					0-01N	

86Jun Strike 80.00

Mar	Open		High	Low	Close	
3	0-03		0-03H	0-01L	0-02	
4	0-01		0-02	0-01	0-01	
5	0-01		0-03	0-01	0-03	
6	0-02		0-03	0-02	0-03	
7	0-02		0-02	0-02	0-02	
10	0-02		0-02	0-01	0-01	
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13					0-01N	
14	0-01		0-01	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01N	
24					0-01N	
25					0-01N	
26					0-01N	
27	0-01		0-01	0-01	0-01	
28	**HOLIDAY**					
31					0-01N	

86Jun Strike 82.00

Mar	Open		High	Low	Close	
3	0-06		0-06	0-02	0-03	
4	0-03	0-01	0-03	0-01L	0-03	
5	0-03		0-07	0-03	0-06	
6	0-04		0-08H	0-04	0-07	
7	0-07		0-07	0-04	0-04	
10	0-03		0-03	0-02	0-02	
11	0-02		0-03	0-01	0-02	
12	0-02		0-02	0-02	0-02	
13	0-02		0-03	0-02	0-02	
14	0-02		0-02	0-01	0-02	
17	0-02		0-02	0-02	0-02	
18	0-03		0-03	0-02	0-02	
19	0-03		0-03	0-02	0-02	
20	0-03		0-03	0-01	0-01	
21	0-01		0-02	0-01	0-02	
24	0-01		0-01	0-01	0-01	
25	0-01		0-01	0-01	0-01	
26	0-01		0-01	0-01	0-01	
27					0-01N	
28	**HOLIDAY**					
31					0-01N	

86Jun Strike 84.00

Mar	Open		High	Low	Close	
3	0-13		0-15	0-06	0-06	
4	0-04	0-05	0-06	0-04	0-05	0-06
5	0-06		0-16	0-06	0-14	0-15
6	0-10		0-17	0-08	0-14	0-15
7	0-14	0-15	0-19H	0-10	0-10	
10	0-08		0-08	0-05	0-06	
11	0-04	0-05	0-06	0-03	0-04	0-05
12	0-03	0-04	0-06	0-03	0-04	0-05
13	0-06		0-07	0-05	0-05	0-06
14	0-04		0-05	0-03	0-04	0-05
17	0-05		0-06	0-04	0-04	
18	0-06		0-07	0-04	0-07	0-06
19	0-07		0-07	0-05	0-05	
20	0-05		0-05	0-02	0-02	
21	0-02		0-03	0-02	0-03	
24	0-02		0-02	0-02	0-02	
25	0-02		0-02	0-01L	0-01	
26	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	**HOLIDAY**					
31	0-01		0-01	0-01	0-01	

86Jun Strike 86.00

Mar	Open		High	Low	Close	
3	0-25		0-25	0-12	0-12	
4	0-09	0-10	0-12	0-08	0-12	0-11
5	0-15	0-17	0-27	0-12	0-25	0-27
6	0-18	0-14	0-32	0-14	0-28	0-29
7	0-31		0-37H	0-17	0-19	
10	0-14	0-16	0-16	0-10	0-10	
11	0-10		0-10	0-07	0-09	
12	0-07		0-11	0-07	0-09	
13	0-12		0-15	0-11	0-11	0-12
14	0-09		0-11	0-08	0-09	
17	0-08		0-11	0-08	0-10	
18	0-12		0-13	0-08	0-13	
19	0-14		0-14	0-10	0-10	
20	0-09		0-09	0-06	0-07	
21	0-06	0-05	0-07	0-04	0-06	
24	0-05		0-05	0-03	0-03	0-05
25	0-04		0-04	0-03	0-03	
26	0-03		0-03	0-02	0-02	
27	0-02		0-02	0-01L	0-01	
28	**HOLIDAY**					
31	0-02		0-02	0-01	0-01	

86Jun Strike 88.00

Mar	Open		High	Low	Close	
3	0-41	0-38	0-42	0-21	0-22	0-21
4	0-18	0-17	0-22	0-15	0-22	
5	0-30		0-50	0-23	0-49	0-50
6	0-32	0-35	0-60	0-27	0-50	0-60
7	0-51	0-52	1-05H	0-32	0-33	0-34
10	0-30		0-30	0-19	0-21	0-20
11	0-19		0-20	0-15	0-16	0-17
12	0-15		0-21	0-14	0-17	
13	0-24		0-29	0-22	0-22	0-23
14	0-17	0-19	0-20	0-15	0-20	
17	0-19		0-22	0-16	0-19	0-20
18	0-26		0-26	0-16	0-24	0-26
19	0-26		0-27	0-18	0-18	0-19
20	0-17		0-18	0-12	0-12	
21	0-11		0-13	0-08	0-13	
24	0-12		0-12	0-07	0-07	0-08
25	0-07		0-08	0-06	0-07	
26	0-07		0-07	0-04	0-05	0-04
27	0-04		0-04	0-02	0-02	
28	**HOLIDAY**					
31	0-02		0-03	0-01L	0-01	

86Jun Strike 90.00

Mar	Open		High	Low	Close	
3	0-61	1-00	1-07	0-40	0-41	0-40
4	0-31	0-29	0-42	0-28	0-40	0-42
5	0-50	0-52	1-18	0-41	1-09	1-13
6	0-45	0-50	1-25	0-45	1-18	1-20
7	1-10	1-15	1-46H	0-56	0-57	0-59
10	0-53		0-53	0-34	0-36	0-38
11	0-27	0-31	0-32	0-27	0-30	0-32
12	0-27	0-29	0-38	0-27	0-31	0-33
13	0-38	0-42	0-52	0-38	0-39	0-38
14	0-28	0-34	0-36	0-25	0-32	0-34
17	0-31	0-30	0-38	0-26	0-35	0-36
18	0-45	0-39	0-49	0-31	0-47	0-48
19	0-48	0-47	0-50	0-35	0-35	0-37
20	0-33		0-33	0-23	0-25	
21	0-19	0-22	0-27	0-17	0-27	0-26
24	0-20	0-19	0-21	0-14	0-15	0-14
25	0-14		0-15	0-12	0-12	0-13
26	0-12		0-13	0-08	0-08	0-09
27	0-06	0-07	0-07	0-05	0-06	0-05
28	**HOLIDAY**					
31	0-05		0-06	0-03L	0-04	

86Jun Strike 92.00

Mar	Open		High	Low	Close	
3	1-37	1-43	1-44	1-03	1-04	1-07
4	0-51	0-46	1-14	0-46	1-04	1-14
5	1-22	1-20	1-62	1-05	1-54	1-55
6	1-20	1-26	2-05	1-16	1-62	2-02
7	1-58	2-00	2-30H	1-24	1-28	
10	1-13	1-15	1-21	0-56	0-62	
11	0-49	0-57	0-57	0-44	0-52	0-55
12	0-44	0-48	0-62	0-44	0-53	0-54
13	1-02	1-06	1-18	0-62	1-00	0-62
14	0-49	0-54	1-02	0-45	0-58	0-56
17	0-45		0-63	0-45	0-58	0-60
18	1-13	1-04	1-14	0-54	1-09	1-10
19	1-10		1-11	0-59	0-59	0-61
20	0-56	0-55	0-56	0-42	0-44	
21	0-40	0-37	0-47	0-33	0-46	0-47
24	0-36		0-41	0-26	0-27	0-28
25	0-26		0-29	0-24	0-26	0-27
26	0-25		0-25	0-17	0-18	0-19
27	0-15	0-14	0-15	0-11	0-11	0-12
28	**HOLIDAY**					
31	0-10		0-11	0-07L	0-07	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 94.00

Mar	Open		High	Low	Close	
3	2-30	2-31	2-46	1-50	1-52	1-51
4	1-26	1-20	1-52	1-20	1-47	1-52
5	1-61	2-01	3-00	1-41	2-47	2-48
6	2-00	1-51	2-60	1-51	2-54	
7	2-51		3-45**H**	2-11	2-17	
10	2-05	1-63	2-05	1-25	1-34	1-31
11	1-17	1-23	1-28	1-10	1-23	1-26
12	1-13	1-09	1-40	1-09	1-25	1-23
13	1-38	1-43	2-00	1-33	1-34	1-33
14	1-17	1-23	1-38	1-08	1-23	1-27
17	1-18		1-39	1-12	1-29	1-30
18	1-48	1-51	1-59	1-22	1-54	1-47
19	1-50	1-55	1-55	1-29	1-30	1-33
20	1-25		1-25	1-09	1-12	1-13
21	1-05	1-02	1-20	0-59	1-16	1-20
24	0-60	1-02	1-04	0-52	0-52	0-53
25	0-50	0-48	0-54	0-45	0-48	0-50
26	0-43	0-47	0-47	0-34	0-34	0-36
27	0-25	0-28	0-29	0-19	0-19	0-20
28	**HOLIDAY**					
31	0-19	0-21	0-21	0-12**L**	0-12	0-13

86Jun Strike 96.00

Mar	Open		High	Low	Close	
3	3-37	3-36	3-52	2-50	2-50	
4	2-28		2-42	2-02	2-40	2-42
5	2-59	3-01	3-60	2-43	3-58	
6	2-45	2-50	4-02	2-45	4-00	
7	4-06		4-30**H**	3-20	3-22	
10	2-55		2-55	2-13	2-24	2-18
11	2-00		2-12	1-52	2-05	2-09
12	1-57	1-51	2-30	1-51	2-06	2-09
13	2-32	2-35	2-62	2-22	2-27	2-22
14	2-12	2-14	2-30	1-50	2-11	2-15
17	2-00		2-29	1-55	2-18	2-19
18	2-41		2-59	2-00	2-43	2-40
19	2-43	2-47	2-48	2-17	2-18	2-20
20	2-09	2-10	2-10	1-53	1-60	1-57
21	1-49	1-46	2-04	1-36	2-00	2-03
24	1-45	1-41	1-46	1-23	1-24	1-25
25	1-26	1-21	1-30	1-15	1-22	1-24
26	1-18	1-16	1-18	0-62	0-63	1-00
27	0-47	0-46	0-47	0-39	0-39	0-40
28	**HOLIDAY**					
31	0-37	0-39	0-39	0-25**L**	0-26	0-25

86Jun Strike 98.00

Mar	Open		High	Low	Close	
3	5-20		5-29	4-04	4-04	
4	3-16		4-06	3-01	4-06	
5	3-60		5-22	3-60	5-16	
6	3-62		5-24	3-62	5-24	
7	5-28		5-28**H**	4-44	4-44	
10	4-04		4-04	3-21	3-23	
11	3-02	3-06	3-28	2-44	3-08	
12	2-53	2-50	3-14	2-50	3-06	
13	3-38		4-08	3-26	3-26	
14	3-16	3-12	3-31	2-41	3-10	
17	2-54	2-56	3-40	2-54	3-24	3-21
18	3-52		4-00	3-09	3-50	
19	3-43		3-43	3-24	3-30	
20	3-17		3-17	2-55	2-63	
21	2-50		3-12	2-32	3-12	
24	2-44		2-44	2-17	2-20	2-22
25	2-15		2-24	2-10	2-19	
26	2-08		2-08	1-43	1-43	1-45
27	1-20	1-17	1-20	1-04	1-07	1-05
28	**HOLIDAY**					
31	1-04	0-63	1-04	0-43**L**	0-44	0-43

86Jun Strike 100.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10	4-36		4-44	4-36	4-44	
11					4-22**N**	
12	4-26		4-26	4-22	4-22	
13	5-36		5-36**H**	4-46	4-46	
14	4-18		4-26	4-05	4-26	
17	4-42		4-42	4-42	4-42	
18	4-48		5-11	4-48	5-11	
19	4-56		4-56	4-53	4-53	
20	4-28		4-28	4-13	4-15	
21					4-35**N**	
24	3-37		3-49	3-28	3-28	3-36
25	3-34		3-34	3-32	3-32	
26	3-08		3-08	2-48	2-48	
27	2-08		2-11	1-52	1-53	1-56
28	**HOLIDAY**					
31	1-48	1-53	1-53	1-10**L**	1-10	1-12

86Jun Strike 102.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24						
25						
26	4-25		4-25**H**	4-10	4-10	
27	3-16		3-16	2-56	2-56	
28	**HOLIDAY**					
31	2-45		2-45	2-00**L**	2-00	

86Jun Strike 104.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24						
25						
26						
27						
28	**HOLIDAY**					
31	3-36		3-36**H**	3-04**L**	3-04	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00
3									21		142	180	1,647
4									8		497	1,324	1,232
5											24	238	1,259
6											2	122	2,137
7										32	395	275	7,872H
10											705H	95	67
11												379	1,025
12								2L			10	161	559
13												27	460
14												57	507
17												202	201
18												170	142
19												27	778
20												10L	3L
21													590
24					156H				1L		1L		299
25					18L								452
26													376
27								50H	47H	14L	119	1,201	2,898
28	**HOLIDAY**												
31								4		1,116H		1,640H	1,576
TOTAL					174			56	77	1,162	1,895	6,108	24,080

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	2,673	3,422	5,256	5,310	5,546	4,486	846L	261				29,810
4	4,508	2,240	4,187	6,163	6,991	9,528	8,849	679				46,406
5	4,332	3,321	5,867	8,420	13,137	8,332	5,236	42L				50,208
6	5,422H	10,329H	10,306H	9,065	17,381H	12,564	3,169	226				70,723H
7	2,262	5,102	5,943	8,605	8,425	10,670	1,404	206				51,191
10	2,600	3,517	3,212	6,263	3,716	5,896	2,659	2,272	2			31,003
11	3,986	4,085	4,830	6,486	9,393	5,648	11,693	1,416				48,942
12	556	1,158	4,743	4,052	6,704	10,817	9,501	1,072				39,335
13	508	1,558	3,780	5,023	7,451	9,484	10,277	202	20			38,790
14	666	1,404	2,469	4,043	5,719	8,891	12,049H	495	1L			36,301
17	2,815	2,327	2,708	5,523	2,443	5,338	5,573	666	1			27,797
18	705	1,695	6,815	12,213H	12,421	14,952H	5,797	344	50			55,304
19	950	888	3,587	4,315	4,060	3,849L	4,125	854	5			23,438
20	983	886	3,257	4,801	4,471	4,156	3,855	1,015	9			23,446
21	159	1,173	3,248	6,299	9,206	7,301	4,716	1,326				34,018
24	1,105	4,100	3,076	5,824	3,618	4,205	4,394	91	233			27,103
25	580	693L	577L	2,778L	6,169	6,009	4,736	844	100			22,956L
26	145L	1,210	2,139	9,176	5,487	7,979	7,078	2,314	81	1L		35,986
27	217	1,169	5,036	5,246	4,157	6,924	9,660	8,940H	2,952	179		48,809
28	**HOLIDAY**											
31	452	826	1,998	4,965	2,048L	5,565	6,287	6,280	5,549H	1,240H	140H	39,686
TOTAL	35,623	51,103	83,034	124,570	138,543	152,593	121,904	29,767	9,003	1,420	140	781,252

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Jun

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00
3			235H	3H	335H	906	1,766	1,353H	2,304H	14,560	14,548	21,861H	31,798
4			235	3	335	906	1,766	1,353	2,304	14,560	14,420	20,646	32,120H
5			235	3	335	906	1,766	1,353	2,304	14,560	14,420	20,431	31,482
6			235	3	335	906	1,766	1,353	2,304	14,560	14,420	20,382	30,413
7			235	3	335	906	1,766	1,353	2,304	14,574H	14,610H	20,513	27,770
10			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,494	27,757
11			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,334	27,692
12			235	3	335	906	1,766	1,353	2,304	14,560	13,904	20,314	27,201
13			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,329	27,105
14			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,303	27,227
17			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,419	27,004
18			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,419	27,022
19			235	3	335	970H	2,366H	1,353	2,304	14,560	13,894	20,412	26,669
20			235	3	335	842L	1,166L	1,353	2,304	14,560	13,894	20,402	26,676
21			235	3	335	842	1,166	1,353	2,304	14,560	13,894	20,402	26,625
24			235	3	179L	842	1,166	1,353	2,303	14,560	13,893	20,401	26,589
25			235	3	179	842	1,166	1,353	2,303	14,560	13,893	20,402	26,569
26			235	3	179	842	1,166	1,353	2,303	14,560	13,893	20,402	26,569
27			235	3	179	842	1,166	1,303	2,256L	14,546	13,774L	19,252	24,969
28	**HOLIDAY**												
31			235	3	179	842	1,166	1,299L	2,256	14,530L	13,774	18,883L	24,393L

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	20,440	29,726H	25,621	14,620L	7,922L	3,983L	893L	330L				193,204L
4	20,059	29,467	23,878	15,666	9,358	9,786	7,964	950				205,776
5	20,780H	29,450	25,379	17,066	15,770	11,696	6,203	950				215,089
6	19,595	29,112	27,789H	19,985	20,439	12,851	5,812	1,145				223,405
7	19,552	26,456	25,645	21,156	17,523	12,345	5,769	1,140				213,955
10	19,498	25,046	25,792	22,569	17,071	11,124	7,312	2,018	2L			214,039
11	18,801	24,093	25,133	23,428	13,961	11,030	13,320	2,616	2			215,766
12	18,464	23,283	23,251	23,907	13,861	15,656	17,436	3,044	2			221,785
13	18,615	23,226	23,566	25,382	15,377	16,260	14,577	3,145	22			222,960
14	18,658	21,997	23,726	26,048	14,661	20,063	18,580	3,168	23			229,808
17	17,965	21,376	24,059	20,547	14,927	19,418	19,993	3,401	23			233,488
18	18,205	20,358	22,928	35,617	20,163	24,334	20,932	3,339	73			248,746
19	18,073	19,680	21,927	37,641	20,946	24,723	21,006H	3,924	78			251,099
20	18,172	19,534	21,246	37,472	20,813	25,441	19,967	4,574	83			249,072
21	18,246	19,309	20,159	39,444	21,767	23,619	18,607	4,485	83			247,438
24	17,395	19,584	20,069	40,453H	22,122	27,036	19,021	4,454	183			251,841H
25	17,410	19,728	20,060	39,902	22,020	25,340	19,385	4,594	183			250,127
26	17,328	19,115	20,461	35,552	23,651H	27,442H	19,067	5,103	189	1L		249,414
27	17,356	18,262	16,930	33,418	23,516	25,684	20,611	9,685	1,857	126		246,172
28	**HOLIDAY**											
31	16,925L	18,059L	16,716L	32,488	22,394	24,178	20,996	11,167H	5,285H	1,075H	139H	246,982

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 68.00

Mar	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18	0-01	0-01**H**	0-01**L**	0-01
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Sep Strike 70.00

Mar	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Sep Strike 72.00

Mar	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-02**N**
6				0-02**N**
7				0-02**N**
10				0-02**N**
11				0-02**N**
12	0-02	0-02**H**	0-01**L**	0-01
13	0-02	0-02	0-02	0-02
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20	0-01	0-01	0-01	0-01
21				0-01**N**
24				0-01**N**
25	0-01	0-01	0-01	0-01
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Sep Strike 74.00

Mar	Open	High	Low	Close
3				0-02**N**
4				0-02**N**
5	0-07	0-07**H**	0-05	0-05
6	0-05	0-05	0-05	0-05
7				0-04**N**
10				0-03**N**
11	0-03	0-03	0-03	0-03
12	0-02	0-02	0-02	0-02
13	0-03	0-03	0-03	0-03
14	0-02	0-02	0-02	0-02
17	0-03	0-03	0-03	0-03
18	0-02	0-03	0-02	0-03
19				0-02**N**
20				0-02**N**
21				0-02**N**
24				0-02**N**
25				0-02**N**
26	0-01	0-01	0-01**L**	0-01
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Sep Strike 76.00

Mar	Open	High	Low	Close
3	0-05	0-06	0-04	0-04
4	0-04	0-04	0-04	0-04
5	0-05	0-09**H**	0-05	0-08
6				0-09**N**
7				0-08**N**
10				0-07**N**
11				0-06**N**
12				0-05**N**
13				0-07**N**
14				0-06**N**
17				0-06**N**
18	0-04	0-05	0-04	0-05
19				0-04**N**
20	0-04 0-03	0-04	0-03**L**	0-04 0-03
21				0-03**N**
24	0-03	0-03	0-03	0-03
25	0-03	0-03	0-03	0-03
26				0-02**N**
27				0-02**N**
28	**HOLIDAY**			
31				0-01**N**

86Sep Strike 78.00

Mar	Open	High	Low	Close
3				0-10**N**
4	0-09	0-09	0-08	0-08
5	0-10	0-12	0-09	0-12
6	0-15	0-15**H**	0-15	0-15
7	0-14	0-14	0-10	0-10
10	0-08	0-08	0-08	0-08
11	0-05	0-08	0-05	0-07
12				0-06**N**
13				0-09**N**
14				0-08**N**
17				0-09**N**
18				0-09**N**
19				0-06**N**
20	0-05	0-05	0-05	0-05
21				0-06**N**
24				0-05**N**
25				0-05**N**
26				0-04**N**
27				0-03**N**
28	**HOLIDAY**			
31	0-03	0-03	0-02**L**	0-02

86Sep Strike 80.00

Mar	Open	High	Low	Close
3				0-15**N**
4	0-12	0-13	0-12	0-13
5	0-15	0-21	0-14	0-21
6	0-25	0-25**H**	0-23	0-25
7	0-23	0-23	0-17	0-17
10	0-13	0-14	0-12	0-12
11	0-11	0-12	0-09	0-09
12	0-10	0-10	0-08	0-08
13	0-12	0-12	0-10	0-10
14	0-10	0-12	0-10	0-12
17	0-09	0-11	0-08	0-11
18				0-12**N**
19	0-12	0-12	0-10	0-10
20				0-08**N**
21	0-08	0-08	0-08	0-08
24	0-08	0-06	0-06	0-08
25				0-07**N**
26				0-06**N**
27				0-04**N**
28	**HOLIDAY**			
31	0-03	0-03	0-03**L**	0-03

86Sep Strike 82.00

Mar	Open	High	Low	Close
3	0-26	0-26	0-21	0-21
4	0-18	0-18	0-18	0-18
5	0-28	0-34	0-28	0-33
6	0-32	0-34	0-32	0-34
7	0-37	0-37**H**	0-23	0-23
10	0-20	0-20	0-17	0-18
11	0-14	0-17	0-14	0-16
12	0-20	0-20	0-16	0-16
13	0-25	0-25	0-18	0-18
14	0-18	0-18	0-16	0-16
17	0-17	0-18	0-17	0-17
18				0-21**N**
19	0-21	0-21	0-16	0-16
20	0-15	0-15	0-12	0-13
21				0-13**N**
24				0-11**N**
25	0-10	0-10	0-10**L**	0-10
26				0-09**N**
27				0-06**N**
28	**HOLIDAY**			
31				0-04**N**

86Sep Strike 84.00

Mar	Open	High	Low	Close
3	0-40	0-40	0-32	0-32
4	0-25	0-27	0-24	0-27
5	0-30	0-50	0-30	0-49
6	0-36	0-55**H**	0-36	0-50
7	0-41	0-41	0-40	0-40
10	0-33	0-34	0-27	0-27
11	0-23	0-27	0-23	0-26
12	0-26	0-26	0-26	0-26
13				0-28**N**
14	0-28	0-28	0-25	0-25
17	0-29	0-29	0-26	0-26
18	0-33	0-33	0-30	0-31
19	0-34	0-34	0-27	0-27
20	0-18	0-20	0-18	0-20
21	0-16	0-19	0-14	0-19
24	0-16	0-18	0-16	0-16
25				0-16**N**
26	0-16	0-16	0-12	0-12
27	0-10	0-10	0-08**L**	0-08
28	**HOLIDAY**			
31				0-06**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

Mar	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0-60	0-60	0-49	0-49	1-20	1-20	1-08	1-08	2-04	2-04	1-40	1-40
4	0-40	0-45	0-36	0-45	0-61	1-01	0-54	1-01	1-13 1-18	1-31	1-09	1-31
5	0-55	1-08	0-50	1-08	1-04 1-06	1-36	1-04	1-36	1-41	2-20	1-38	2-18
6	1-12	1-12**H**	1-08	1-10	1-40	1-42**H**	1-34	1-42	1-51	2-21**H**	1-51	2-18
7	1-10	1-10	0-57	0-57	1-42	1-42	1-23	1-23	2-18 2-14	2-18	1-60	1-60
10	0-40	0-43	0-40	0-41	1-03	1-03	0-62	0-62	1-49	1-49	1-25	1-25
11	0-38	0-40	0-38	0-38	0-55	0-60	0-55	0-58	1-16	1-20	1-16	1-19
12	0-35	0-43	0-35	0-39	1-00	1-00	0-59	0-59	1-10	1-29	1-10	1-18
13	0-51	0-53	0-45	0-45	1-14	1-14	1-00	1-00	1-44	1-52	1-29	1-29
14				0-40**N**	0-55	0-60	0-51	0-60	1-20	1-21	1-16	1-21
17	0-39	0-43	0-39	0-40	0-58	1-02	0-58	0-61	1-29	1-32	1-25	1-25
18	0-53	0-53	0-48	0-48	1-07	1-08	1-02	1-07	1-45	1-48	1-31	1-38
19	0-45	0-45	0-39	0-39	0-61	0-61	0-60	0-60	1-35	1-35	1-24	1-24
20	0-36	0-36	0-32	0-32	0-54	0-54	0-49	0-49	1-15	1-15	1-12	1-13
21	0-32	0-34	0-32	0-34	0-40	0-51	0-40	0-51	1-00	1-20	0-62	1-14
24	0-30	0-30	0-27	0-27	0-44	0-44	0-40	0-40	1-10	1-10	0-60	0-60
25	0-25	0-25	0-25	0-25	0-41	0-41	0-39	0-39	0-62	0-62	0-60	0-60
26	0-25	0-25	0-18	0-18	0-33	0-33	0-26	0-26	0-52	0-52	0-43	0-44
27	0-12	0-12	0-12	0-12	0-24	0-24	0-20	0-21	0-40	0-40	0-34	0-34
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	0-11	0-11	0-09**L**	0-09	0-20	0-21	0-17**L**	0-17	0-37	0-37	0-27**L**	0-27

Mar	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	2-43	2-45	2-18	2-18	3-38	3-38	3-07	3-07				4-09**N**
4	1-54	2-11	1-42	2-11	2-33	2-60	2-25	2-60	3-25	3-62	3-20	3-62
5	2-15 2-20	3-10	2-10	3-00	3-30	3-59	3-18	3-59	4-17	5-08	4-17	5-08
6	2-30	3-14**H**	2-30	3-08	3-25	4-06	3-25	4-06				5-18**N**
7	3-05	3-05	2-43	2-43	4-04	4-12**H**	3-39	3-39	5-32	5-34**H**	4-45	4-45
10	2-20	2-20	1-61	1-61	3-08	3-08	2-38	2-46				3-41**N**
11	1-52	1-56	1-42	1-52	2-32	2-34	2-32	2-34	3-22	3-30	3-22	3-30
12	1-60	1-63	1-54	1-54	2-34	2-47	2-34	2-37	3-42	3-42	3-27	3-27
13	2-16	2-30	2-02	2-02	3-08	3-25	2-52	2-52				3-46**N**
14	1-59	1-59	1-50	1-56	2-38	2-40	2-22	2-40	3-28	3-38	3-20	3-34
17	1-54	2-04	1-50	1-63	2-48	2-57	2-48	2-48 2-50	3-20	3-42	3-20	3-42
18	2-20	2-27	2-05	2-17	3-18	3-18	2-44	3-07	4-10	4-10	4-05	4-05
19	2-22	2-22	2-01	2-01	2-54	2-58	2-49	2-49	3-47	3-47	3-46	3-46
20	1-50	1-50	1-43	1-48	2-32	2-38	2-28	2-31	3-23	3-33	3-23	3-25
21	1-28	1-52	1-28	1-52	2-15	2-40	2-08	2-30	2-60	3-37	2-60	3-35
24	1-40	1-40	1-26	1-27	2-23	2-23	2-02	2-05	3-06	3-06	2-59	2-59
25	1-27	1-30	1-23	1-24	2-05	2-08	1-58	2-00	2-48	2-60	2-48	2-53
26	1-13 1-14	1-14	1-03	1-03	1-50	1-50	1-37	1-37	2-45	2-45	2-17	2-18
27	0-56	0-56	0-49	0-50	1-15	1-18	1-10	1-12	1-61	1-61	1-48	1-51
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	0-47	0-50	0-39	0-39	1-04	1-10	1-00**L**	1-00	1-56	1-56	1-25**L**	1-26

Mar	86Sep Strike 98.00				86Sep Strike 100.00				86Sep Strike 102.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3												
4												
5												
6												
7												
10												
11												
12	4-16	4-32	4-16	4-31								
13				4-50**N**								
14				4-38**N**								
17				4-46**N**								
18				5-11**N**								
19	5-10	5-10**H**	4-52	4-52								
20				4-29**N**								
21				4-37**N**								
24				3-56**N**								
25	3-61	3-62	3-55	3-55								
26	3-35	3-35	3-08	3-08								
27	2-35	2-38	2-31	2-38	3-36	3-36**H**	3-26	3-26				
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	2-23	2-23	2-00**L**	2-00	3-20	3-20	2-48**L**	2-48	4-31	4-31**H**	3-45**L**	3-45

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Mar	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
3					10			565H	288	262
4					12	483	113	257	242	83
5				1L	5	61	64	5	156	482
6				1			15	2L	104	80
7						16	203	8	4	102
10						3L	100	167	91	136
11				3		27	35	561	404H	354
12			4L	1			622H	3	22	91
13			8	2			116	2		127
14				100			8		4	25
17				4			1L	53	2	214
18	10H			4	4		1		1L	92
19							52	116	26	1L
20			4	5	32	1,500H		525	62	2
21							3	20	215	3
24					350H		132		25	500H
25			15H		3L			3	10	14
26				256H		40			5	116
27									29	136
28	HOLIDAY									
31					116	55	34			146
TOTAL	10		31	377	532	2,185	1,499	2,287	1,690	2,966

Mar	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
3	549	1,151H	33	152					3,010
4	923H	800	1,041	162	114				4,230
5	659	422	556	64	160				2,635
6	92	764	570	63	2L				1,693
7	7	169	170	202	58				939
10	20	39	3L	52					611
11	14	2L	119	151	60				1,730
12	71	283	133	511	110	1L			1,852
13	2L	27	123	126	10				543
14	44	13	56	120	107				477L
17	107	14	511	18L	552				1,476
18	405	211	2,605	311	321				3,965
19	100	153	2,316	103	200	1			3,068
20	500	13	8	218	215				3,084
21	50	4	3,604H	563	275				4,737
24	340	305	356	351	124				2,483
25	306	186	1,133	408	35	1			2,114
26	711	439	2,181	2,851H	650H	102			7,351H
27	831	455	651	743	277	182H	40L		3,344
28	HOLIDAY								
31	282	329	238	2,701	402	173	127H	8H	4,611
TOTAL	6,013	5,779	16,407	9,870	3,672	460	167	8	53,953

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Mar	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
3	34L	261H	149	787	905	3,285H	2,320L	2,571H	2,558	1,405L
4	34	261	149	787	906H	3,235	2,432	2,168	2,472	1,478
5	34	261	149	787	906	3,236	2,382	2,116	2,525	1,551
6	34	261	149	787	906	3,226	2,364	2,118	2,496	1,555
7	34	261	149	787	906	3,216	2,560	2,117	2,490	1,489
10	34	261	149	787	906	3,216	2,583	2,107	2,562H	1,447
11	34	261	149	784	906	3,190	2,567	1,565L	2,183	1,667H
12	34	261	153	785	906	3,190	2,941H	1,567	2,183	1,543
13	34	261	145L	783	906	3,190	2,703	1,567	2,173	1,520
14	34	261	145	783	906	3,190	2,695	1,567	2,173	1,520
17	34	261	145	783	906	3,165	2,686	1,587	2,174	1,579
18	44H	261	145	787	906	3,165	2,686	1,587	2,174	1,482
19	44	261	145	787	906	3,165	2,684	1,679	2,174	1,482
20	44	261	149	787	878	3,039L	2,684	1,581	2,174	1,469
21	44	261	149	782L	876	3,039	2,684	1,582	2,096	1,469
24	44	261	149	782	762	3,039	2,721	1,582	2,080	1,436
25	44	261	164H	782	758L	3,039	2,721	1,582	2,080	1,436
26	44	261	164	834H	758	3,039	2,721	1,582	2,076	1,538
27	44	261	164	834	758	3,039	2,721	1,582	2,066L	1,444
28	HOLIDAY									
31	44	261	164	834	758	3,042	2,720	1,582	2,066	1,502

Mar	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
3	1,664L	1,455L	231L	206L	3L				17,834L
4	2,286	1,823	836	351	107				19,325
5	2,327	2,188	1,009	385	247				20,103
6	2,325	2,191	1,543	448	247				20,650
7	2,321	2,129	1,709	586	239				20,993
10	2,321	2,134	1,711	548	239				21,005
11	2,324	2,136	1,775	599	299				20,439
12	2,392	2,139	1,897	611	259	1L			20,862
13	2,392	2,156	1,982	631	259	1			20,703
14	2,358	2,166	1,977	741	354	1			20,871
17	2,259	2,165	1,855	743	819	1			21,162
18	2,231	2,169	4,009	1,030	653	1			23,330
19	2,231	2,306	5,879	1,019	778	2			25,542
20	2,283	2,317	5,785	1,151	793	2			25,397
21	2,233	2,316	9,387	1,510	852	2			29,282
24	1,964	2,378	9,492	1,551	875	2			29,118
25	2,015	2,494	10,112	1,833	909	3			30,233
26	2,404H	2,866	10,230H	4,589	1,139	103			34,348
27	2,178	2,892H	9,969	4,780	1,187	187	40L		34,155
28	HOLIDAY								
31	2,302	2,875	9,947	5,250H	1,454H	268H	165H	7H	35,241H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 72.00				86Dec Strike 76.00				86Dec Strike 78.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0-04	0-04**H**	0-04**L**	0-04								
4				0-04**N**								
5				0-04**N**								
6				0-04**N**								
7				0-03**N**								
10				0-02**N**								
11				0-02**N**					0-15	0-15**H**	0-15	0-15
12				0-02**N**	0-05	0-06	0-05**L**	0-06	0-13	0-14	0-13**L**	0-14
13				0-02**N**	0-10	0-10**H**	0-10	0-10				0-15**N**
14				0-02**N**				0-09**N**				0-15**N**
17				0-02**N**				0-10**N**				0-17**N**
18				0-02**N**				0-13**N**				0-20**N**
19				0-02**N**				0-10**N**				0-15**N**
20				0-02**N**				0-07**N**				0-11**N**
21				0-02**N**				0-07**N**				0-11**N**
24				0-02**N**				0-07**N**				0-11**N**
25				0-02**N**				0-06**N**				0-10**N**
26				0-02**N**				0-05**N**				0-09**N**
27				0-01**N**				0-03**N**				0-06**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				0-01**N**				0-01**N**				0-02**N**

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0-33	0-33**H**	0-27	0-27				0-38**N**	0-62	0-62**H**	0-54	0-54
4				0-27**N**	0-30	0-37	0-30	0-37	0-44	0-50	0-44	0-50
5				0-38**N**				0-50**N**				1-06**N**
6				0-38**N**				0-50**N**				1-09**N**
7				0-28**N**	0-53	0-53**H**	0-42	0-42				0-61**N**
10				0-22**N**	0-37	0-37	0-33	0-33	0-57	0-57	0-48	0-48
11	0-21	0-22	0-21	0-22	0-33	0-33	0-31	0-31	0-48	0-48	0-45	0-45
12				0-21**N**	0-34	0-34	0-34	0-34	0-50	0-50	0-45	0-45
13	0-26	0-31	0-25	0-25	0-42	0-46	0-35	0-35				0-51**N**
14				0-25**N**	0-38	0-38	0-35	0-35				0-49**N**
17				0-24**N**				0-35**N**	0-53	0-53	0-50	0-50
18				0-28**N**	0-50	0-50	0-39	0-39				0-58**N**
19				0-22**N**				0-30**N**				0-47**N**
20	0-20	0-20	0-18	0-18	0-30	0-30	0-27	0-27				0-41**N**
21				0-18**N**	0-24	0-26	0-24	0-26				0-40**N**
24				0-15**N**	0-24	0-24	0-22	0-22	0-31	0-33	0-31	0-33
25	0-15	0-15	0-14	0-14				0-20**N**				0-31**N**
26	0-14	0-14	0-12	0-12				0-16**N**	0-30	0-30	0-24	0-24
27				0-09**N**				0-12**N**	0-25	0-25	0-20**L**	0-20
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	0-08	0-08	0-06**L**	0-06	0-11	0-11	0-08**L**	0-08				0-12**N**

	86Dec Strike 86.00				86Dec Strike 88.00				86Dec Strike 90.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	1-28	1-28	1-15	1-15	1-50	1-50	1-43	1-43	2-38	2-38	2-17	2-17
4	1-04	1-09	0-57	1-09	1-16	1-38	1-16	1-38	1-52	2-10	1-50	2-10
5	1-15	1-35	1-15	1-35	1-49	2-19	1-45	2-13	2-22	2-52	2-22	2-52
6	1-32	1-38	1-32	1-38	2-30	2-30**H**	2-17	2-17				2-58**N**
7	1-35	1-41**H**	1-22	1-22				1-56**N**	2-60	2-60**H**	2-36	2-36
10				1-04**N**				1-28**N**	2-06	2-06	1-63	1-63
11				0-62**N**	1-30	1-30	1-23	1-23				1-54**N**
12	0-58	1-12	0-58	1-03	1-36	1-36	1-31	1-31	2-06	2-06	2-04	2-04
13	1-27	1-27	1-09	1-09	1-52	1-56	1-37	1-37	2-30	2-30	2-08	2-08
14	1-04	1-10	1-04	1-08	1-30	1-34	1-30	1-34	2-03	2-04	1-60	2-04
17	1-16	1-18	1-10	1-10				1-35**N**	2-08	2-14	2-07	2-07
18	1-23	1-23	1-09	1-18				1-49**N**	2-29	2-30	2-24	2-24
19	1-19	1-19	1-06	1-06	1-52	1-53	1-34	1-34	2-28	2-28	2-06	2-06
20	1-00	1-00	0-60	0-60	1-32	1-32	1-23	1-23	1-51	1-57	1-51	1-57
21	0-52	0-61	0-52	0-61	1-22	1-24	1-11	1-24	1-41	1-57	1-41	1-57
24	0-50	0-56	0-50	0-50				1-10**N**				1-31**N**
25				0-49**N**	1-10	1-10	1-05	1-05	1-29	1-35	1-29	1-29
26	0-39	0-39	0-36	0-36				0-54**N**	1-20	1-20	1-10	1-10
27	0-35 C-36	0-36	0-27**L**	0-27				0-42**N**	0-62	0-62	0-60	0-61
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				0-20**N**	0-39	0-39	0-30**L**	0-30	0-58	0-58	0-45**L**	0-45

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 92.00				86Dec Strike 94.00					86Dec Strike 96.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				3-00**N**	4-12		4-12**H**	3-58	3-58				
4	2-30	2-58	2-30	2-58	3-17		3-48	3-17	3-48				
5	3-00	3-47	3-00	3-47					4-48**N**				
6	3-55	3-62**H**	3-47	3-55					4-55**N**				
7	3-58	3-58	3-28	3-28					4-28**N**				
10				2-44**N**					3-36**N**				
11	2-42	2-42	2-33	2-33	3-26		3-30	3-22	3-22	4-10	4-20	4-10	4-18
12	2-32	2-49	2-32	2-40	3-20		3-24	3-20	3-24				4-21**N**
13	3-13	3-17	2-50	2-50	4-09		4-09	3-38	3-38	5-12	5-12**H**	4-32	4-32
14	2-44	2-50	2-40	2-50					3-35**N**				4-33**N**
17	2-59	2-59	2-53	2-53	3-51		3-51	3-43	3-43				4-42**N**
18	3-17	3-19	3-04	3-08	4-10		4-11	3-60	4-02				5-06**N**
19				2-53**N**					3-45**N**				4-46**N**
20				2-38**N**					3-26**N**				4-26**N**
21				2-40**N**	3-20		3-31	3-20	3-31				4-30**N**
24	2-20	2-20	2-08	2-08	3-05		3-05	2-55	2-55				3-48**N**
25	2-05	2-05	2-05	2-05	2-60		2-60	2-54	2-54	3-48	3-48	3-47	3-47
26	1-49	1-49	1-45	1-45					2-23**N**	3-31	3-31	3-11	3-11
27	1-28	1-30	1-24	1-25	1-56	1-55	1-60	1-55	1-60	2-45	2-45	2-37	2-37
28	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**			
31	1-25	1-25	1-06**L**	1-06	1-50	1-45	1-50	1-30**L**	1-30	2-12	2-15	1-61**L**	1-61

	86Dec Strike 98.00				86Dec Strike 100.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14	5-29	5-36**H**	5-17	5-36				
17				5-47**N**				
18				6-18**N**				
19				5-54**N**				
20	5-28	5-33	5-28	5-33				
21				5-39**N**				
24				4-54**N**				
25				4-53**N**				
26	4-16	4-16	4-08	4-08				
27				3-30**N**	4-20	4-27**H**	4-20	4-27
28	**HOLIDAY**				**HOLIDAY**			
31	3-15	3-15	2-43**L**	2-43	3-50	3-50	3-38**L**	3-38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3	25H			3		26	147		34		12				247
4					23	35H	89	190H	50	35	10				432
5							22	27	2	2					53
6							5	7		155					167
7					100H		17		1L	5					123
10					20	20			50						90
11			7H	1L	10	28		3		2	2	31H			84
12					4	1L	21	1L	14	6	6				53
13		1L		61H	34		11	38	68	70	100	20			403
14		11H	5L	22	56		5	3	25	23			11H		161
17						1	5		54	100	100				260
18			6		2		8		100	4	100				220
19							4	20	10						34L
20				5	20		17	1	10				1L		54
21					29		6	26	10		1L				72
24					5	6	51			1L	1				64
25				1				3	210	1	5	6L			226
26				1		30	3L		5	20		15	5		79
27						10	194H		456H	714H	150	7	5	1L	1,537H
28	HOLIDAY														
31				44	1L			170	65	173	365H	25	10	12H	865
TOTAL	25	12	18	138	304	157	605	489	1,164	1,311	852	104	32	13	5,224

Put open contracts Reported in contracts—Future 86Dec

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3	45H			16	53L	121L	165	30L	83L	20L	12L				545L
4	45			14L	76	140	224	200	123	35	20				877
5	45			14	76	140	246	223	125	37	20				926
6	45			14	76	140	251	223	125	192	20				1,086
7	45			14	176	140	261	223	124	187	20				1,190
10	45			14	196	160	261	223	125	187	20				1,231
11	45		7L	15	196	163	261	223	125	187	20	31L			1,273
12	45		7	15	196	154	267	223	135	188	25	31			1,286
13	45	1L	7	67	170	154	270H	236	166	238	118	43			1,515
14	45	11H	12	89	226	154	267	238	190	238	118	43	11L		1,642
17	45	11	12	89	225	155	267	238	237	237	214	43	11		1,784
18	45	11	18H	89	227	155	269	238	337	239	314	43	11		1,996
19	45	11	18	89	227	152	269	242	341	239	314	43	11		2,001
20	45	11	18	89	227	152	256	242	351	239	314	43	11		1,998
21	45	11	18	89	237	152	254	267H	361	239	313	43	11		2,040
24	45	11	18	89	242	152	254	267	361	239	315	43	11		2,047
25	45	11	18	90	242	152	250	264	531	239	320	49	11		2,222
26	45	11	18	91	242	162	248	264	531	259	320	59	16		2,266
27	45	11	18	91	242	172H	79L	264	987H	972H	331	60	20H	1L	3,293
28	HOLIDAY														
31	45	11	18	135H	243H	162	79	167	972	942	615H	82H	15	13H	3,499H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Jun Strike 62.00				86Jun Strike 64.00				86Jun Strike 66.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2				0-01N				0-01N				0-01N
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N	0-01	0-01H	0-01L	0-01
23				0-01N				0-01N				0-01N
24				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N
30				0-01N				0-01N				0-01N

Apr	86Jun Strike 68.00				86Jun Strike 70.00				86Jun Strike 72.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2	0-01	0-01H	0-01L	0-01	0-01	0-01H	0-01L	0-01				0-01N
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N	0-01	0-01	0-01	0-01	0-01	0-01H	0-01L	0-01
23				0-01N				0-01N				0-01N
24				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N
30				0-01N				0-01N				0-01N

Apr	86Jun Strike 74.00				86Jun Strike 76.00				86Jun Strike 78.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2				0-01N	0-01	0-01H	0-01L	0-01	0-01	0-01H	0-01L	0-01
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14	0-01	0-01H	0-01L	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N	0-01	0-01	0-01	0-01
23				0-01N				0-01N				0-01N
24	0-01	0-01	0-01	0-01				0-01N				0-01N
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N	0-01	0-01	0-01	0-01
30				0-01N				0-01N				0-01N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 80.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14	0-01	0-01H	0-01L	0-01
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24	0-01	0-01	0-01	0-01
25				0-01N
28	0-01	0-01	0-01	0-01
29				0-01N
30				0-01N

86Jun Strike 82.00

Apr	Open	High	Low	Close
1				0-01N
2	0-01	0-01H	0-01L	0-01
3				0-01N
4	0-01	0-01	0-01	0-01
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17	0-01	0-01	0-01	0-01
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24	0-01	0-01	0-01	0-01
25				0-01N
28				0-01N
29	0-01	0-01	0-01	0-01
30				0-01N

86Jun Strike 84.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7	0-01	0-01H	0-01L	0-01
8	0-01	0-01	0-01	0-01
9				0-01N
10	0-01	0-01	0-01	0-01
11				0-01N
14				0-01N
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
18	0-01	0-01	0-01	0-01
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24	0-01	0-01	0-01	0-01
25	0-01	0-01	0-01	0-01
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 86.00

Apr	Open	High	Low	Close
1	0-01	0-01	0-01L	0-01
2	0-01	0-02H	0-01	0-01
3	0-01	0-01	0-01	0-01
4	0-01	0-01	0-01	0-01
7				0-01N
8	0-01	0-01	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11				0-01N
14				0-01N
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17				0-01N
18	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22	0-01	0-01	0-01	0-01
23				0-01N
24	0-01	0-01	0-01	0-01
25	0-01	0-01	0-01	0-01
28	0-01	0-01	0-01	0-01
29				0-01N
30				0-01N

86Jun Strike 88.00

Apr	Open	High	Low	Close
1	0-01	0-02	0-01L	0-02
2	0-02	0-03	0-02	0-02
3	0-02	0-02	0-02	0-02
4	0-02	0-03	0-01	0-03
7	0-03	0-04H	0-02	0-02
8	0-02	0-02	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01N
16				0-01N
17	0-01	0-01	0-01	0-01
18	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01N
23	0-01	0-01	0-01	0-01
24	0-01	0-02	0-01	0-01
25	0-02	0-02	0-01	0-01
28	0-01	0-01	0-01	0-01
29	0-01	0-01	0-01	0-01
30				0-01N

86Jun Strike 90.00

Apr	Open	High	Low	Close	
1	0-03	0-04	0-02	0-04	
2	0-05	0-08H	0-04	0-05	
3	0-04	0-05	0-03	0-04	0-05
4	0-04	0-05	0-03	0-04	0-05
7	0-06	0-08	0-04	0-04	0-05
8	0-04	0-04	0-02	0-02	
9	0-02	0-02	0-01L	0-02	0-01
10	0-02	0-02	0-01	0-02	
11	0-01	0-02	0-01	0-02	0-01
14	0-01	0-01	0-01	0-01	
15	0-01	0-02	0-01	0-01	
16	0-01	0-01	0-01	0-01	
17	0-01	0-01	0-01	0-01	
18				0-01N	
21	0-01	0-01	0-01	0-01	
22	0-01	0-01	0-01	0-01	
23	0-01	0-03	0-01	0-02	
24	0-03	0-04	0-03	0-04	
25	0-03	0-05	0-03	0-04	
28	0-03	0-04	0-02	0-02	
29	0-02	0-02	0-01	0-02	0-01
30	0-01	0-01	0-01	0-01	

86Jun Strike 92.00

Apr	Open		High	Low	Close	
1	0-06		0-09	0-04	0-09	
2	0-13		0-15	0-08	0-08	
3	0-07		0-10	0-07	0-08	0-10
4	0-08		0-12	0-07	0-10	0-11
7	0-12		0-16H	0-09	0-09	
8	0-06	0-07	0-07	0-05	0-05	
9	0-04	0-03	0-05	0-03	0-04	
10	0-04		0-04	0-02	0-03	
11	0-03		0-03	0-02	0-03	
14	0-01		0-03	0-01L	0-01	
15	0-02		0-03	0-01	0-02	
16	0-01		0-02	0-01	0-01	
17	0-02		0-02	0-01	0-01	
18	0-02		0-02	0-01	0-01	
21	0-02		0-02	0-01	0-01	
22	0-01		0-02	0-01	0-02	
23	0-02	0-03	0-06	0-02	0-05	
24	0-05		0-10	0-05	0-09	0-10
25	0-08		0-12	0-06	0-10	
28	0-10	0-08	0-10	0-05	0-05	
29	0-03	0-04	0-04	0-03	0-03	
30	0-03		0-03	0-02	0-02	

86Jun Strike 94.00

Apr	Open		High	Low	Close	
1	0-10	0-12	0-18	0-09	0-17	0-18
2	0-22	0-20	0-29	0-15	0-16	0-18
3	0-13	0-14	0-20	0-12	0-20	
4	0-19	0-18	0-24	0-15	0-21	0-22
7	0-25		0-31H	0-18	0-21	
8	0-12	0-15	0-15	0-11	0-11	0-12
9	0-08		0-09	0-07	0-08	
10	0-08		0-09	0-05	0-06	
11	0-06		0-07	0-04	0-05	0-06
14	0-03		0-05	0-03	0-04	
15	0-04		0-06	0-04	0-06	
16	0-04		0-04	0-02L	0-03	
17	0-03		0-04	0-03	0-03	
18	0-03		0-03	0-02	0-03	
21	0-04		0-04	0-03	0-03	
22	0-03		0-05	0-02	0-05	
23	0-07		0-15	0-07	0-13	
24	0-12		0-21	0-12	0-19	0-21
25	0-18		0-28	0-16	0-26	0-25
28	0-22	0-19	0-23	0-13	0-14	0-15
29	0-11		0-11	0-08	0-08	
30	0-09		0-09	0-05	0-06	0-07

86Jun Strike 96.00

Apr	Open		High	Low	Close	
1	0-22		0-35	0-16	0-33	0-35
2	0-41		0-53	0-29	0-31	0-29
3	0-27		0-37	0-23	0-35	0-37
4	0-30	0-35	0-45	0-27	0-43	0-45
7	0-51	0-49	0-58	0-35	0-41	0-44
8	0-25	0-28	0-28	0-21	0-21	0-23
9	0-13	0-18	0-20	0-13	0-16	
10	0-17	0-16	0-17	0-11	0-14	
11	0-12	0-11	0-15	0-10	0-13	0-15
14	0-12	0-10	0-12	0-09	0-10	0-09
15	0-10		0-13	0-09	0-12	
16	0-07		0-08	0-06	0-06	
17	0-04		0-08	0-04L	0-06	
18	0-06		0-07	0-05	0-07	
21	0-07		0-09	0-06	0-07	
22	0-06		0-15	0-06	0-15	
23	0-21	0-22	0-34	0-17	0-29	0-28
24	0-26		0-52	0-25	0-46	0-52
25	0-38	0-40	0-59H	0-33	0-58	0-51
28	0-48	0-40	0-48	0-31	0-34	0-32
29	0-24	0-27	0-27	0-17	0-18	0-17
30	0-20	0-18	0-20	0-12	0-15	0-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 98.00

Apr	Open		High	Low	Close	
1	0-30	0-37	0-58	0-30	0-58	0-56
2	1-07	1-15	1-27	0-52	0-55	0-53
3	0-48	0-49	1-01	0-43	0-62	1-01
4	0-63	0-60	1-18	0-48	1-10	1-12
7	1-25	1-29	1-39	1-00	1-12	1-15
8	0-55	0-51	0-55	0-41	0-43	0-45
9	0-30	0-33	0-40	0-24	0-31	0-30
10	0-33	0-35	0-35	0-24	0-29	0-27
11	0-23	0-24	0-32	0-22	0-29	0-30
14	0-27	0-23	0-27	0-19	0-19	0-20
15	0-20		0-30	0-19	0-26	0-27
16	0-14	0-16	0-19	0-13	0-13	0-14
17	0-13		0-17	0-11L	0-12	
18	0-12	0-13	0-18	0-11	0-16	0-18
21	0-17	0-18	0-19	0-12	0-16	0-15
22	0-13	0-14	0-37	0-12	0-37	0-35
23	0-50	0-44	1-04	0-38	0-59	0-58
24	0-52	0-56	1-33	0-52	1-25	1-33
25	1-10	1-08	1-47H	1-03	1-40	1-34
28	1-29	1-30	1-30	0-62	1-03	0-62
29	0-48	0-55	0-55	0-38	0-40	0-38
30	0-44	0-43	0-44	0-30	0-34	0-36

86Jun Strike 100.00

Apr	Open		High	Low	Close	
1	0-60	1-02	1-40	0-51	1-35	1-40
2	1-58	1-51	2-20	1-25	1-28	1-30
3	1-15	1-22	1-42	1-10	1-38	1-42
4	1-41	1-40	2-07	1-23	1-60	2-04
7	2-17	2-15	2-34	1-47	2-03	2-06
8	1-37	1-30	1-37	1-08	1-10	1-11
9	0-58	0-63	1-07	0-50	0-59	0-58
10	1-00	1-01	1-03	0-46	0-55	0-54
11	0-47	0-42	0-62	0-42	0-61	0-59
14	0-53	0-50	0-53	0-38	0-38	0-39
15	0-38	0-40	0-58	0-38	0-52	0-55
16	0-29	0-33	0-39	0-28	0-29	0-28
17	0-26	0-28	0-35	0-24L	0-29	0-28
18	0-28	0-26	0-36	0-24	0-33	0-36
21	0-41	0-38	0-42	0-26	0-32	0-31
22	0-26		1-10	0-25	1-06	1-10
23	1-20	1-35	1-63	1-10	1-44	1-41
24	1-40	1-33	2-35	1-33	2-26	2-35
25	2-07	2-09	2-58H	1-60	2-47	2-43
28	2-26		2-36	1-59	2-00	1-60
29	1-43	1-37	1-43	1-12	1-12	1-16
30	1-22		1-26	0-62	1-08	

86Jun Strike 102.00

Apr	Open		High	Low	Close	
1	1-37	1-48	2-31	1-16	2-28	2-31
2	2-60	3-00	3-32	2-14	2-16	2-20
3	2-10		2-40	1-60	2-38	2-40
4	2-33		3-10	2-22	3-00	3-04
7	3-32	3-27	3-49	2-52	3-12	3-15
8	2-35		2-35	1-62	2-00	
9	1-40		1-55	1-20	1-36	1-42
10	1-52	1-55	1-55	1-20	1-34	1-32
11	1-19	1-14	1-50	1-14	1-42	1-44
14	1-35	1-28	1-35	1-09	1-09	1-10
15	1-11	1-14	1-40	1-11	1-34	1-36
16	1-02	0-61	1-04	0-50	0-54	0-52
17	0-51	0-60	1-02	0-48L	0-56	0-55
18	0-54		1-05	0-51	1-05	1-04
21	1-13	1-08	1-17	0-56	1-00	
22	0-57	0-53	2-02	0-53	2-00	2-02
23	2-32	2-40	3-12	2-10	2-53	2-50
24	2-44	2-55	4-00	2-44	3-52	4-00
25	3-20		4-32H	3-15	4-10	4-08
28	3-62		3-63	3-05	3-15	3-05
29	2-45		2-47	2-20	2-20	
30	2-31		2-34	2-00	2-13	

86Jun Strike 104.00

Apr	Open		High	Low	Close	
1	2-55		3-38	2-07	3-38	
2	4-18		4-49	3-26	3-26	
3	3-04		3-52	3-02	3-52	
4	3-40		4-28	3-32	4-28	
7	4-55	4-54	5-29	4-20	4-40	
8	3-52		3-52	3-04	3-06	
9	2-30		2-53	2-20	2-38	
10	2-46		2-53	2-12	2-30	
11	2-03		2-58	2-03	2-53	
14	2-13		2-36	2-04	2-04	
15	2-10		2-39	2-06	2-37	
16	1-54	1-55	2-00	1-27	1-28	1-30
17	1-35		1-52	1-22L	1-33	1-34
18	1-35		1-60	1-30	1-56	1-60
21	2-07	2-01	2-15	1-40	1-53	1-52
22	1-37		3-17	1-37	3-14	3-15
23	3-60	4-02	4-45	3-28	4-19	4-22
24	4-10		5-56	4-10	5-56	
25	5-00		6-14H	4-50	6-00	5-60
28	5-35		5-40	4-42	4-48	4-42
29	4-09		4-20	3-46	3-46	
30	3-26		3-60	3-26	3-44	

86Jun Strike 106.00

Apr	Open		High	Low	Close	
1	3-32		5-02	3-17	5-02	
2	5-60		6-07	4-45	4-50	
3	4-22		5-15	4-22	5-15	
4	5-24		6-10	5-24	6-05	6-10
7	5-59		6-20	5-59	6-20	
8					4-30N	
9	3-48		3-56	3-48	3-56	
10	4-12		4-12	3-36	3-48	
11	3-36		4-16	3-36	4-16	
14	3-22		3-22	3-18	3-18	
15	3-57		3-60	3-57	3-60	
16	2-55		2-56	2-28	2-28	
17	2-34	2-35	2-60	2-26L	2-38	
18	2-40		3-09	2-40	3-09	
21	3-13		3-13	2-51	3-03	
22	3-10		4-60	3-10	4-60	
23	5-50	6-28	6-28	5-26	6-00	
24	7-00		7-30	6-44	7-30	
25	7-11		7-52H	6-52	7-52	
28	7-20		7-20	6-33	6-33	
29					5-28N	
30	5-56		5-56	5-25	5-26	

86Jun Strike 108.00

Apr	Open		High	Low	Close	
1	6-50		6-50	6-50	6-50	
2					6-22N	
3					6-60N	
4					7-52N	
7					8-08N	
8	6-58		6-60	6-08	6-08	
9					5-26N	
10					5-18N	
11					5-56N	
14					4-50N	
15	5-32		5-34	5-32	5-34	
16	3-56		3-56	3-48	3-48	
17	3-48		4-18	3-45L	3-59	
18					4-40N	
21					4-35N	
22	5-05		6-35	5-05	6-35B	
23	8-13		8-13	7-54	7-54	
24					9-26N	
25					9-48N	
28	9-16		9-16H	8-26	8-26	
29	7-40		7-40	7-20	7-20	
30					7-18N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Jun

Apr	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1									2	2		716	40
2				8H	16L			1L	4	135	1L	13	182
3									182		4	14	1,223
4								15	51	347	1,798H	455	212
7										2	100	75	29L
8												9	580
9						51L			10	16		1,551	951
10								240H		3,221H	6	3	1,043
11								2	50		5	308	161
14							250H	100	442	201	2	7	100
15												268	302
16											20	78	64
17											10	25	
18							50			151	3	106	406
21									10			1L	91
22			50H		149H	99H			578		75	30	261
23									193				
24							165		188	148	341	2,841H	758
25							10L		1L		31	10	1,341H
28										1L	20		108
29									847H		1,330		
30													
TOTAL			50	8	165	150	475	358	2,558	4,224	3,746	6,510	7,852

Apr	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	121	883	2,056	3,227	3,270	10,795	14,558	8,219	2,790	1,271	30	47,980
2	793	3,517	1,826	4,976	4,679	7,661	7,280	4,024	284	160		35,560
3	163	2,150	447	2,039	3,690	9,368	8,049	2,812	1,646	2,500H		34,287
4	239	1,721	2,065	3,555	4,220	10,351	9,645	3,805	1,166	2		39,647
7	586	3,935	1,746	4,674	6,071	6,861	3,517L	2,047	448	1,500		31,591
8	785	1,364	1,715	3,017	5,784	4,698	5,145	2,053	239		2	25,391
9	335	775	1,382	2,513	2,056	4,898	7,751	9,570H	899	1L		32,759
10	763	1,057	1,406	1,873	3,673	3,910	8,167	5,234	680	26		31,302
11	691	245	1,346	1,406	3,113	5,073	6,766	5,123	1,024	10		25,323
14	307	1,168	1,200	1,972	2,147	6,193	3,729	3,825	578	1		22,222
15		272	1,755	3,343	930	4,681	6,343	4,727	1,696	50	50	24,417
16		551	452	1,001	746	5,600	5,190	7,611	2,454	432	1L	24,200
17	65	7L	624	759L	1,220	5,654	6,529	5,639	3,722H	2,306	32	26,592
18	524		70L	1,806	3,199	5,497	7,060	5,759	2,854	301		27,786
21	261	4,531H	2,566H	3,771	711L	6,057	5,892	7,646	2,299	44		33,880
22	5	1,090	1,116	7,481H	1,245	2,063L	10,955	6,329	2,658	306	50	34,540
23	506	1,567	1,400	3,043	9,263H	9,264	15,000H	5,743	3,282	88	76H	49,425H
24	960H	826	2,192	2,746	8,970	10,887H	8,828	1,528	2,147	435		43,960
25	489	1,398	2,236	4,001	7,943	6,829	4,739	1,364	679	50		31,121
28	304	495	1,403	2,517	8,928	6,436	6,178	3,234	1,497	50	50	31,221
29	19	188	407	1,144	6,489	5,478	6,226	1,007L	539		51	23,725
30	2L	1,241	655	787	3,764	4,556	4,905	1,050	110L	534		17,604L
TOTAL	7,918	28,981	30,065	61,651	92,111	142,810	162,452	98,349	33,691	10,067	342	694,533

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Jun

Apr	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1	235H	3H	179H	842H	1,166H	1,299H	2,256H	14,480H	13,762H	18,881H	24,393H	16,505H	17,964
2	235	3	179	840L	1,166	1,299	2,256	14,480	13,762	18,746	24,392	16,502	17,681
3	235	3	179	842	1,166	1,299	2,256	14,480	13,582	18,746	24,388	16,488	17,846
4	235	3	179	842	1,166	1,299	2,256	14,465	13,531	18,399	23,817	16,033	17,935
7	235	3	179	842	1,166	1,299	2,256	14,465	13,531	18,397	23,817	16,083	17,935
8	235	3	179	842	1,166	1,299	2,256	14,465	13,531	18,398	23,817	16,078	18,061H
9	235	3	179	842	1,166	1,248L	2,256	14,465	13,521	18,382	23,617	14,527	17,510
10	235	3	179	842	1,166	1,248	2,256	14,225	13,521	15,161	23,812	14,526	17,272
11	235	3	179	842	1,166	1,248	2,256	14,223	13,471	15,161	23,807	14,218	17,172
14	235	3	179	842	1,166	1,248	2,236	14,123L	13,471	15,116	23,805	14,111	17,072
15	235	3	179	842	1,166	1,248	2,236	14,123	13,471	15,116	22,579	13,932	17,287
16	235	3	179	842	1,166	1,248	2,236	14,123	13,471	15,116	22,559	13,892	17,200
17	235	3	179	842	1,166	1,248	2,236	14,123	13,471	15,116	22,555	13,867	17,198
18	235	3	179	842	1,166	1,248	2,186	14,123	13,471	14,965	22,552	13,867	16,983
21	235	3	179	842	1,166	1,248	2,186	14,123	13,461	14,965	22,552	13,866	16,982
22	235	3	179	842	1,166	1,248	2,186	14,123	12,893	14,965	22,477	13,836	16,731
23	235	3	179	842	1,166	1,248	2,186	14,123	12,887	14,965	22,477	13,836	16,731
24	235	3	179	842	1,166	1,248	2,176L	14,123	13,075	14,847	22,394	13,730L	16,686
25	235	3	179	842	1,166	1,248	2,176	14,123	12,687	14,847	22,383	13,730	16,468
28	235	3	179	842	1,166	1,248	2,176	14,123	12,887	14,846L	22,363	13,730	16,365L
29	235	3	179	842	1,166	1,248	2,176	14,123	12,778L	14,847	22,159L	13,730	16,365
30	235	3	179	842	1,166	1,248	2,176	14,123	12,778	14,847	22,159	13,730	16,365

Apr	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	16,703	31,630H	21,669H	24,245H	20,501	12,736	9,682L	5,234	1,394L	1,269	30	257,058
2	16,598	30,847	20,122	21,678	21,040	12,521L	11,470	4,883L	1,420	1,129L	30	253,279L
3	16,480	29,955	20,075	21,131	20,972	16,459	13,066	6,103	2,963	3,629	30	262,373
4	16,421	29,824	20,260	22,674	22,340	17,432	14,438	6,770	2,813	3,630	30	266,792
7	15,968	25,170	20,719	22,838	23,882	17,745	14,686	7,045	2,855	3,130	30	264,276
8	16,465	24,709	19,422	22,928	22,861	18,634	15,884	7,512	2,740	3,130	32	264,647
9	16,380	24,161	19,246	22,628	22,732	18,865	17,237	9,426	3,381	3,130	32	265,369
10	16,755	25,152	19,635	22,633	22,483	18,594	17,562	10,025	3,585	3,156	32	264,058
11	16,916H	25,286	19,737	22,704	22,434	19,806	16,934	11,148	4,007	3,166	32	266,151
14	16,916	25,238	19,666	22,642	21,365	19,487	17,350	10,582	4,284	3,167	32	264,336
15	16,915	25,184	19,070	22,993	21,043	19,896	17,760	10,871	4,261	3,217	82	263,709
16	16,804	25,235	19,352	23,015	21,160	19,215	18,963	13,690	4,775	3,407	83	267,969
17	16,774	24,634	18,626	22,314	21,009	17,522	20,079	13,512	6,906	4,184	85	267,884
18	16,408	24,634	18,566	21,630	22,121	19,831	22,251	16,723	7,371	4,225H	85	275,665H
21	16,230	23,508	17,290	19,865	20,015	18,915	23,221	19,345	7,809	4,212	85	272,303
22	16,225	23,072	17,288	15,536	19,970L	18,651	25,482H	19,893H	7,270	4,224	133H	268,628
23	16,207	23,953	16,813	15,484	24,795	18,853	24,117	18,832	8,461H	4,221	122	272,736
24	15,508	23,925	16,725L	15,902	25,241	22,274H	24,086	17,556	7,145	4,206	122	273,394
25	15,480	23,680	17,222	15,546	25,792H	20,847	23,578	17,080	7,122	4,206	122	270,962
28	15,094L	22,457	16,902	15,096	23,421	18,266	19,363	14,665	6,827	4,106	71	256,431
29	15,104	22,464	16,946	15,190	23,154	19,063	18,331	14,278	7,046	4,101	20L	255,548
30	15,102	21,388L	17,442	14,833L	23,856	20,104	19,016	14,059	6,865	4,101	20	256,637

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 68.00				**86Sep Strike 70.00**				**86Sep Strike 72.00**			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22	0-01	0-01**H**	0-01**L**	0-01	0-01	0-01**H**	0-01**L**	0-01	0-01	0-01**H**	0-01**L**	0-01
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**	0-01	0-01	0-01	0-01
25				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-01**N**
30				0-01**N**				0-01**N**				0-01**N**

	86Sep Strike 74.00				**86Sep Strike 76.00**				**86Sep Strike 78.00**			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-02**N**
2				0-01**N**	0-03	0-03**H**	0-02	0-02	0-03	0-03**H**	0-03	0-03
3				0-01**N**				0-02**N**				0-03**N**
4				0-01**N**				0-02**N**	0-02	0-02	0-02	0-02
7				0-01**N**	0-02	0-02	0-02	0-02	0-02	0-02	0-02	0-02
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-02**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-02**N**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22	0-01	0-01**H**	0-01**L**	0-01				0-01**N**	0-01	0-01	0-01**L**	0-01
23				0-01**N**	0-01	0-01	0-01**L**	0-01	0-02	0-02	0-01	0-01
24				0-01**N**				0-01**N**				0-01**N**
25				0-01**N**				0-01**N**				0-02**N**
28				0-01**N**	0-01	0-01	0-01	0-01				0-02**B**
29				0-01**N**				0-01**N**				0-02**N**
30				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02

	86Sep Strike 80.00				**86Sep Strike 82.00**				**86Sep Strike 84.00**			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-04**N**				0-06**N**	0-06	0-08	0-06	0-08
2				0-04**N**				0-05**N**	0-12	0-12	0-08	0-08
3	0-05	0-05	0-04	0-04	0-05	0-05	0-05	0-05	0-09	0-09	0-09	0-09
4	0-03	0-03	0-03	0-03	0-06	0-06	0-04	0-05				0-09**N**
7	0-04	0-04	0-03	0-04	0-08	0-08	0-07	0-07				0-11**N**
8				0-02**N**				0-04**N**				0-07**N**
9	0-01	0-03	0-01**L**	0-03	0-04	0-05	0-04	0-04				0-06**N**
10				0-02**N**	0-03	0-03	0-03**L**	0-03	0-07	0-07	0-06	0-06
11				0-02**N**	0-04	0-04	0-04	0-04				0-07**N**
14				0-02**N**				0-03**N**				0-06**N**
15	0-03	0-03	0-03	0-03				0-04**N**				0-08**N**
16	0-02	0-02	0-02	0-02	0-03	0-03	0-03	0-03	0-06	0-06	0-05**L**	0-05
17				0-02**N**				0-03**N**				0-05**N**
18				0-02**N**				0-03**N**				0-05**N**
21				0-01**N**	0-03	0-03	0-03	0-03	0-05	0-05	0-05	0-05
22	0-01	0-01	0-01	0-01	0-03	0-03	0-03	0-03				0-06**N**
23	0-03	0-03	0-02	0-02	0-10	0-10**H**	0-05	0-05				0-11**N**
24	0-05	0-05	0-03	0-04	0-08	0-08	0-08	0-08	0-15	0-15	0-15	0-15
25	0-08	0-08**H**	0-05	0-05	0-10	0-10	0-10	0-10	0-15	0-16**H**	0-15	0-16
28	0-05	0-05	0-05	0-05				0-09**N**	0-15	0-15	0-15	0-15
29				0-04**N**				0-07**N**				0-13**N**
30				0-03**N**				0-07**N**	0-09	0-11	0-09	0-11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 86.00

Apr	Open		High	Low	Close	
1	0-10		0-13	0-10	0-13	
2	0-21		0-21	0-13	0-13	
3					0-14N	
4	0-14		0-15	0-14	0-15	
7					0-16N	
8	0-11		0-11	0-10	0-10	
9	0-10		0-10	0-09	0-09	
10	0-09		0-09	0-09	0-09	
11	0-11		0-11	0-11	0-11	
14	0-08		0-09	0-08	0-09	
15	0-11		0-11	0-11	0-11	
16	0-08		0-10	0-07L	0-07	
17					0-07N	
18	0-08		0-08	0-08	0-08	
21	0-08		0-08	0-07	0-07	
22	0-09		0-09	0-09	0-09	
23	0-20		0-20	0-16	0-16	
24	0-20		0-26H	0-20	0-26	
25					0-27N	
28	0-25		0-25	0-25	0-25	
29	0-19		0-19	0-19	0-19	
30					0-17N	

86Sep Strike 88.00

Apr	Open		High	Low	Close	
1	0-15		0-21	0-15	0-21	
2					0-19N	
3	0-26		0-26	0-23	0-23	
4	0-22		0-25	0-22	0-25	
7	0-25		0-28	0-25	0-26	
8	0-24		0-24	0-19	0-19	
9	0-14		0-17	0-14	0-15	
10	0-17		0-17	0-14	0-15	
11					0-17N	
14	0-14		0-14	0-14	0-14	
15	0-15		0-17	0-15	0-17	
16	0-15		0-15	0-11L	0-11	
17	0-13		0-13	0-11	0-11	
18	0-12		0-13	0-11	0-11	
21					0-10N	
22	0-14		0-28	0-14	0-26	
23	0-50		0-50H	0-25	0-26	
24	0-37		0-38	0-37	0-38	
25	0-33		0-42	0-33	0-42	
28	0-36		0-36	0-36	0-36	
29	0-30		0-30	0-26	0-27	
30	0-22		0-25	0-20	0-23	

86Sep Strike 90.00

Apr	Open		High	Low	Close	
1	0-25		0-35	0-20	0-35	
2	0-45		0-49	0-31	0-31	
3	0-30		0-38	0-30	0-35	
4	0-35		0-43	0-35	0-41	
7	0-40		0-45	0-38	0-45	
8	0-30		0-32	0-30	0-30	
9	0-27		0-27	0-23	0-26	
10	0-28		0-28	0-23	0-25	
11	0-24		0-27	0-24	0-27	
14	0-24		0-24	0-20	0-20	
15	0-24		0-27	0-23	0-27	
16	0-20		0-20	0-19L	0-19	
17	0-19		0-22	0-19	0-20	
18	0-19		0-21	0-19	0-21	
21	0-20		0-21	0-20	0-20	
22	0-20		0-36	0-20	0-33	
23	0-43	0-48	0-50	0-39	0-45	
24	0-47		0-60	0-47	0-57	
25	0-51		1-04H	0-50	1-00	
28	0-55		0-60	0-48	0-48	
29	0-41		0-47	0-38	0-38	
30	0-33		0-37	0-33	0-34	

86Sep Strike 92.00

Apr	Open		High	Low	Close	
1	0-32		0-52	0-32	0-50	
2	1-01		1-08	0-46	0-46	
3	0-45		0-54	0-45	0-54	
4	0-54		1-00	0-48	1-00	
7	1-08		1-12	0-63	1-04	
8	0-50		0-51	0-47	0-48	
9	0-42		0-45	0-38	0-38	
10	0-45		0-45	0-36	0-38	
11	0-34		0-43	0-34	0-43	
14	0-39		0-39	0-33	0-33	
15	0-33		0-39	0-32	0-39	
16	0-31		0-31	0-28L	0-28	
17	0-31		0-34	0-30	0-32	
18	0-33		0-34	0-30	0-34	
21	0-36		0-37	0-29	0-31	
22	0-30		0-54	0-30	0-54	
23	1-00	1-03	1-15	0-56	1-05	
24	1-07		1-25	1-07	1-25	
25	1-24		1-34H	1-13	1-32	
28	1-22	1-30	1-30	1-10	1-11	
29	1-00	0-62	1-02	0-57	0-57	
30	0-60		0-60	0-51	0-55	

86Sep Strike 94.00

Apr	Open		High	Low	Close	
1	0-52		1-15	0-50	1-15	
2	1-18		1-40	1-07	1-07	1-08
3	0-63		1-17	0-59	1-17	
4	1-09		1-31	1-09	1-30	
7	1-43		1-50	1-29	1-33	
8	1-14		1-14	1-03	1-08	
9	0-50		0-61	0-50	0-60	
10	0-59		0-59	0-50	0-57	
11	0-53		1-01	0-50	1-01	
14	0-57		0-57	0-49	0-49	
15	0-54		0-60	0-52	0-60	
16	0-45		0-46	0-43L	0-44	
17	0-43		0-50	0-43	0-45	
18	0-46		0-54	0-46	0-52	
21	0-58	0-59	0-60	0-46	0-48	
22	0-43		1-20	0-43	1-20	
23	1-30		1-50	1-18	1-39	1-40
24	1-33		1-60	1-33	1-60	
25	1-54	1-50	2-16H	1-48	2-06	
28	1-59		1-63	1-40	1-40	
29	1-30		1-36	1-21	1-23	1-21
30	1-28		1-28	1-12	1-17	1-18

86Sep Strike 96.00

Apr	Open		High	Low	Close	
1	1-07		1-52	1-01	1-52	
2	1-62	2-00	2-20	1-39	1-40	1-41
3	1-30		1-53	1-30	1-53	
4	1-45		2-04	1-44	2-04	
7	2-15		2-33	2-00	2-09	
8	1-45		1-45	1-30	1-38	
9	1-15		1-28	1-15	1-19	1-21
10	1-20		1-22	1-11	1-18	
11	1-09		1-32	1-09	1-32	
14	1-22		1-23	1-12	1-13	
15	1-11	1-12	1-29	1-11	1-29	
16	1-08		1-12	0-56L	1-05	
17	0-62		1-10	0-62	1-06	
18	1-05		1-16	1-00	1-16	
21	1-24		1-24	1-01	1-09	
22	1-04		1-56	1-04	1-56	
23	2-02		2-35	1-55	2-18	2-20
24	2-11		2-50	2-10	2-48	2-50
25	2-32	2-34	3-12H	2-27	2-58	2-59
28	2-45	2-52	2-52	2-20	2-20	
29	2-05		2-11	1-57	1-57	
30	2-02	2-00	2-02	1-44	1-53	1-54

86Sep Strike 98.00

Apr	Open		High	Low	Close	
1	1-50		2-26	1-29	2-18	2-26
2	2-45		3-06	2-10	2-16	
3	2-00		2-30	2-00	2-30	
4	2-22		2-53	2-22	2-53	
7	3-06		3-15	2-43	2-57	
8	2-23		2-30	2-10	2-15	
9	1-60		2-03	1-45	1-57	
10	1-56		1-60	1-41	1-52	
11	1-37		2-02	1-37	2-02	
14	1-50		1-54	1-42	1-42	
15	1-46		1-62	1-46	1-62	
16	1-35		1-45	1-23L	1-35	
17	1-30		1-42	1-28	1-35	
18	1-35		1-45	1-34	1-44	
21	1-55		1-59	1-37	1-39	
22	1-30		2-30	1-30	2-30	
23	2-54		3-18	2-33	3-00	
24	2-60		3-44	2-60	3-44	
25	3-26		4-02H	3-19	3-51	
28	3-43		3-47	3-08	3-08	
29	2-52		2-60	2-41	2-41	
30	2-35		2-45	2-24	2-35	

86Sep Strike 100.00

Apr	Open		High	Low	Close	
1	2-16		3-10	1-60L	3-10	
2	3-45		3-60	2-60	2-60	
3	2-43		3-20	2-40	3-20	
4	3-10		3-57	3-10	3-46	
7	4-12		4-12	3-35	3-59	
8	3-15		3-22	2-58	3-00	
9	2-30	2-32	2-51	2-21	2-34	
10	2-44		2-45	2-18	2-31	
11	2-26		2-54	2-20	2-53	
14	2-39		2-39	2-18	2-20	
15	2-29		2-50	2-24	2-46	
16	2-15		2-20	2-00	2-02	
17	2-00		2-17	1-60	2-07	
18	2-10		2-25	2-05	2-23	
21	2-32		2-40	2-09	2-17	
22	2-06		3-20	2-06	3-20	
23	3-48	3-50	4-17	3-24	3-61	
24	3-57		4-51	3-56	4-51	
25	4-30		5-08H	4-15	4-60	
28	4-46		4-48	4-09	4-09	
29	3-52		3-55	3-35	3-35	
30	3-31		3-48	3-16	3-27	

86Sep Strike 102.00

Apr	Open		High	Low	Close	
1	3-01		4-07	3-01	4-07	
2	4-52		4-60	3-57	3-57	
3	4-10		4-22	4-10	4-22	
4	4-16		5-00	4-16	4-58	
7	4-56		5-01	4-53	5-01	
8	3-58		3-61	3-58	3-61	
9	3-25		3-40	3-22	3-27	
10	3-27		3-27	3-10	3-25	
11	3-19		3-48	3-09	3-47	
14	3-25		3-33	3-08	3-08	
15	3-21		3-42	3-21	3-42	
16	3-00		3-06	2-48	2-48	
17	2-44		3-02	2-44L	2-58	
18	2-58		3-14	2-58	3-13	
21	3-24		3-30	3-00	3-08	
22	2-59		4-20	2-50	4-15	
23	5-06		5-25	4-30	4-63	
24	5-02		6-02	5-02	6-02	
25	6-01		6-25H	5-36	6-14	
28	5-60	5-59	6-00	5-21	5-21	
29	4-46		4-62	4-44	4-44	
30	4-31		4-48	4-31	4-34	

H = high L = low A = asked B = bid N = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 104.00				86Sep Strike 106.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
3								
4	5-53	6-13	5-53	6-13				
7				6-20**N**				
8				5-02**N**				
9	4-18	4-38	4-18	4-31	5-42	5-47	5-42	5-47
10	4-12	4-27	4-12	4-27				5-41**N**
11	4-14	4-55	4-14	4-55				6-09**N**
14				4-07**N**				5-16**N**
15	4-18	4-42	4-18	4-42	5-51	5-59	5-51	5-59
16	3-60	4-00	3-42**L**	3-42				4-44**N**
17	3-47	4-04	3-44	3-52				4-59**N**
18	4-00	4-13	3-50	4-13				5-24**N**
21	4-28	4-28	4-00	4-05	5-10	5-17	5-10**L**	5-17
22	4-09	5-30	4-09	5-22				6-47**N**
23	6-15	6-35	5-48	6-20	7-17	7-48**H**	7-17	7-48
24	7-00	7-32	6-58	7-32				9-03**N**
25	7-00	7-58**H**	6-60	7-42				9-16**N**
28				6-41**N**				8-08**N**
29				5-61**N**				7-25**N**
30				5-53**N**				7-19**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

Apr	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1							20		1L	361H	150
2					1L	1L			3	1L	
3						3	2	20	4	1	1L
4						62	11	41		7	294
7					76H	253	150	1L			13
8										261	55
9							1L	11			786H
10								2	1	2	222
11								1			7
14	10L	8H									5
15										203	230
16							200	2	1	100	139
17										7	45
18										20	256
21								1	8	11	
22	14H	8	10H	16H		380	380	4		26	121
23					9	15	16	1		5	252
24			2L				8	2	1	57	200
25						450H	504H	254H	25H		277
28					25		4		1	10	2
29											45
30					15	4			14		162
TOTAL	24	16	12	16	126	1,168	1,296	340	59	1,072	3,262

Apr	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	593	1,938	365	3,289	2,230	509	334			9,790
2	29	1,291	611	2,514	2,270	174L	61			6,956
3	271	242	798	2,757	828	310	3			5,240
4	4L	1,026	185	501L	1,013	2,535	61			5,740
7	119	238	211	1,364	2,159	1,322	76			5,982
8	13	2,297	773	768	652	2,767	1L	60		7,647
9	1,199H	679	134	1,443	572	3,568H	917	135		9,445
10	126	82	343	1,457	412	203	308	3L	60H	3,221L
11	275	580	272	1,064	978	285	1,167	1,230		5,859
14	205	570	21L	1,802	116	229	558			3,524
15	67	1,350	1,124	1,031	25L	748	1,841		1L	6,620
16	61	19L	524	826	940	1,445	1,831	972		7,060
17	34	2,358H	726	1,265	3,686	1,629	1,303	1,253H		12,306
18	72	347	1,322	1,080	796	375	2,671	114		7,053
21	49	555	925	1,603	671	638	1,941	577	1	6,980
22	179	1,554	1,718	1,375	1,330	622	4,532H	549		12,818
23	306	1,649	1,529	2,260	3,020	2,198	1,722	522		13,504
24	167	1,023	1,887	2,210	1,911	2,323	990	192	60	11,033
25	428	1,364	4,229H	2,283	3,747H	765	33	41		14,400H
28	346	385	2,227	1,084	2,974	1,593	3,016			11,667
29	41	1,700	1,980	4,900H	3,309	1,867	310			14,152
30	263	1,993	2,053	2,813	2,362	701	16			10,396
TOTAL	4,847	23,240	23,957	39,689	36,001	26,806	23,692	5,648	122	191,393

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Apr	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	44H	261H	164L	834H	758H	3,042H	2,720	1,582H	2,066	1,461	2,402
2	44	261	164	834	757	3,042	2,720	1,582	2,069	1,461	2,402
3	44	261	164	834	757	3,039L	2,720	1,582	2,070H	1,462	2,402
4	34	261	164	834	757	3,039	2,729	1,553	2,070	1,469	2,401
7	34	261	164	834	681	3,039	2,779H	1,554	2,067	1,468	2,389
8	34	261	164	834	681	3,039	2,679	1,554	2,067	1,582	2,409
9	34	261	164	834	681	3,039	2,679	1,553	2,067	1,378	2,279
10	34	261	164	834	681	3,039	2,679	1,555	2,068	1,376	2,289
11	34	261	164	834	681	3,039	2,679	1,555	2,068	1,319L	2,295
14	24L	253L	164	834	681	3,039	2,679	1,555	2,068	1,319	2,290
15	24	253	164	834	681	3,039	2,679	1,552L	2,068	1,490	2,270
16	24	253	164	834	681	3,039	2,479	1,552	2,067	1,590H	2,195
17	24	253	164	834	681	3,039	2,479	1,552	2,067	1,490	2,188
18	24	253	164	830L	681	3,039	2,479	1,552	2,067	1,517	1,967L
21	24	253	164	830	681	3,039	2,479	1,553	2,059L	1,517	1,967
22	24	253	164	830	681	3,039	2,479	1,557	2,059	1,481	1,969
23	24	253	164	830	672L	3,039	2,479	1,557	2,059	1,481	2,094
24	24	253	166H	830	672	3,039	2,473L	1,556	2,059	1,483	2,243
25	24	253	166	830	672	3,039	2,474	1,556	2,059	1,483	2,451
28	24	253	166	830	697	3,039	2,478	1,556	2,059	1,483	2,449
29	24	253	166	830	697	3,039	2,478	1,556	2,059	1,483	2,472H
30	24	253	166	830	682	3,039	2,478	1,556	2,059	1,483	2,434

Apr	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	2,559	9,528H	5,477L	3,944L	2,367	550L	254L			40,013L
2	2,580	8,824	5,819	6,047	2,118	558	304			41,586
3	2,568	8,746	5,980	8,566	2,017L	690	304			44,206
4	2,555	9,223	5,888	8,474	2,326	2,032	328			46,137
7	2,651	9,413	6,132	9,240	2,414	2,881	403			48,404
8	2,662H	8,615	5,655	9,435	2,546	3,269	404	60L		47,950
9	2,328	8,676	5,584	10,072	2,582	3,750	1,138	125		49,224
10	2,203L	8,222	5,819	11,115	2,555	3,738	1,337	128	60H	50,157
11	2,429	8,363	5,805	11,803	2,785	3,938	1,875	1,148	60	53,135
14	2,564	8,602	5,826	13,416	2,708	4,052	2,085	1,148	60	55,367
15	2,531	8,991	6,007	14,059	2,705	4,531	2,656	1,148	60	57,742
16	2,581	8,991	6,007	14,726	3,327	5,156	3,715	1,463	60	60,904
17	2,574	8,039	5,528	15,141	6,558	5,597	4,201	2,128	60	64,597
18	2,596	8,053	5,485	15,841	7,303	5,875	5,376	2,171	60	67,333
21	2,609	7,983	6,270	16,050	7,399	6,090	5,173	2,650H	60	68,850
22	2,447	7,193L	7,101	16,096	8,119	6,191	7,278H	2,365	60	71,386
23	2,463	7,962	7,996	17,609	9,980H	6,473	7,149	2,177	60	76,521
24	2,500	8,298	9,017	18,191	9,894	7,568H	6,853	2,055	2L	79,176
25	2,275	7,669	11,147	18,329H	8,362	7,327	6,809	1,978	2	78,905
28	2,380	7,727	11,152H	17,932	9,556	6,995	7,223	1,978	2	79,979H
29	2,389	7,733	10,114	17,909	8,760	7,444	7,180	1,978	2	78,566
30	2,639	8,841	10,289	17,168	8,113	7,452	7,170	1,978	2	78,656

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Dec Strike 72.00				86Dec Strike 74.00				86Dec Strike 76.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**				0-01**N**
25				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-02**N**
30				0-01**N**				0-01**N**				0-02**N**

Apr	86Dec Strike 78.00				86Dec Strike 80.00				86Dec Strike 32.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-03**N**	0-06	0-07	0-06**L**	0-07				0-09**N**
2				0-03**N**				0-07**N**	0-22	0-22	0-09**L**	0-09
3				0-04**N**				0-08**N**				0-13**N**
4				0-04**N**				0-09**N**				0-15**N**
7				0-04**N**	0-16	0-16	0-10	0-10	0-20	0-20	0-16	0-16
8				0-02**N**				0-07**N**	0-13	0-13	0-13	0-13
9				0-02**N**	0-10	0-11	0-07	0-07	0-12	0-12	0-10	0-10
10				0-02**N**				0-07**N**				0-10**N**
11				0-02**N**	0-10	0-10	0-09	0-09				0-13**N**
14				0-02**N**	0-11	0-11	0-08	0-08				0-10**N**
15				0-03**N**				0-09**N**				0-11**N**
16				0-02**N**				0-06**N**				0-09**N**
17				0-03**N**				0-08**N**				0-11**N**
18				0-03**N**				0-08**N**				0-12**N**
21				0-03**N**				0-07**N**				0-11**N**
22				0-05**N**	0-08	0-08	0-08	0-08				0-13**N**
23				0-06**N**	0-25	0-25**H**	0-17	0-17				0-24**N**
24				0-10**N**	0-20	0-20	0-15	0-15	0-30	0-30**H**	0-27	0-27
25				0-13**N**				0-17**N**				0-29**N**
28				0-10**N**				0-14**N**				0-23**N**
29				0-04**N**				0-10**N**				0-16**N**
30				0-04**N**				0-11**N**				0-16**N**

Apr	86Dec Strike 84.00				86Dec Strike 86.00				86Dec Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-16**N**				0-24**N**	0-29 0-30	0-43	0-29	0-42
2	0-32	0-34**H**	0-15	0-15	0-46	0-46	0-26	0-26	1-04	1-04**H**	0-39	0-39
3				0-17**N**				0-30**N**	0-50	0-50	0-50	0-50
4				0-21**N**				0-33**N**				0-52**N**
7	0-30	0-30	0-24	0-24	0-47	0-47**H**	0-36	0-36				0-54**N**
8				0-18**N**				0-28**N**				0-38**N**
9	0-18	0-20	0-14**L**	0-14	0-30	0-30	0-22**L**	0-22				0-32**N**
10				0-13**N**				0-21**N**				0-33**N**
11				0-17**N**				0-26**N**				0-38**N**
14				0-16**N**				0-22**N**				0-33**N**
15				0-17**N**				0-26**N**	0-40	0-40	0-38	0-38
16				0-12**N**				0-18**N**	0-32	0-32	0-26**L**	0-26
17				0-14**N**				0-20**N**	0-36	0-36	0-34	0-34
18				0-15**N**				0-23**N**	0-36	0-36	0-35	0-35
21				0-14**N**				0-22**N**				0-33**N**
22				0-18**N**				0-28**N**	0-33	0-46	0-33	0-46
23				0-30**N**				0-40**N**				0-57**N**
24				0-37**N**				0-57**N**				1-14**N**
25				0-42**N**				0-61**N**				1-24**N**
28				0-34**N**				0-49**N**				1-03**N**
29				0-25**N**				0-38**N**	0-56	0-63	0-56	0-57
30				0-24**N**				0-36**N**				0-50**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Dec Strike 90.00				86Dec Strike 92.00				86Dec Strike 94.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-57**N**	1-02	1-29	1-00**L**	1-18	1-20	1-56	1-20	1-51
2	1-04	1-10	0-57	0-57	1-38	1-48	1-17	1-17	2-27	2-27	1-48	1-48
3	1-09	1-09	1-00	1-00	1-37	1-40	1-27	1-27	1-50	2-02	1-50	1-60
4				1-09**N**				1-38**N**	1-54	2-12	1-54	2-12
7	1-10	1-13	1-10	1-13				1-44**N**	2-12	2-17	2-12	2-17
8	0-60	0-60	0-60	0-60				1-16**N**				1-48**N**
9				0-47**N**	1-16	1-19	1-04	1-04				1-31**N**
10				0-45**N**				1-02**N**				1-28**N**
11				0-56**N**				1-17**N**	1-32	1-46	1-32	1-46
14				0-46**N**				1-00**N**				1-25**N**
15				0-53**N**				1-11**N**				1-40**N**
16				0-40**N**				0-56**N**				1-16**N**
17	0-44	0-50	0-44**L**	0-48	1-07	1-07	1-02	1-02	1-16	1-34	1-16**L**	1-26
18	0-50	0-50	0-48	0-48	1-07	1-07	1-04	1-05				1-31**N**
21	0-54	0-54	0-46	0-46	1-05	1-05	1-00	1-00				1-28**N**
22	0-55	1-00	0-55	1-00				1-25**N**				1-60**N**
23	1-16	1-20	1-16	1-20	1-47	1-50	1-47	1-50				2-26**N**
24				1-45**N**	2-05	2-20	2-05	2-18	2-35	2-63	2-35	2-63
25	1-40	1-57**H**	1-40	1-57	2-17	2-25**H**	2-17	2-25	2-55	3-08**H**	2-55	3-08
28				1-29**N**	2-19	2-19	1-62	1-62	2-60	3-06	2-41	2-41
29				1-13**N**	1-54	1-54	1-42	1-42				2-15**N**
30				1-09**N**	1-40	1-40	1-37	1-37				2-10**N**

Apr	86Dec Strike 96.00				86Dec Strike 98.00				86Dec Strike 100.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	1-50	2-25	1-50	2-25	3-15	3-15	3-06	3-06	3-62	4-00	3-62	4-00
2	3-02	3-02	2-26	2-26	3-40	3-40	3-02	3-02	4-60	4-60	3-60	3-60
3	2-41	2-41	2-39	2-39				3-20**N**	3-50	4-14	3-50	4-14
4	2-32	2-57	2-32	2-57				3-48**N**	4-31	4-50	4-18	4-50
7				3-02**N**				3-57**N**				4-63**N**
8	2-36	2-43	2-23	2-23				3-04**N**	4-10	4-10	4-00	4-00
9				2-03**N**				2-48**N**				3-35**N**
10	2-15	2-15	2-00	2-00				2-43**N**				3-29**N**
11	2-10	2-22	2-10	2-22	2-40	3-03	2-40	3-03				3-60**N**
14	2-15	2-15	1-59	1-59	2-54	2-54	2-39	2-39	3-42	3-42	3-20**L**	3-20
15				2-12**N**				2-58**N**	3-37	3-50	3-35	3-50
16				1-43**N**				2-17**N**				2-63**N**
17	1-50	2-04	1-47**L**	1-63				2-28**N**				3-10**N**
18	1-54	2-05	1-54	2-05	2-39	2-45	2-39	2-45	3-23	3-33	3-23	3-32
21	2-06	2-06	2-00	2-00	2-59	2-59	2-37**L**	2-37	3-33	3-33	3-24	3-24
22	2-08	2-40	2-08	2-38				3-22**N**	4-06	4-17	4-06	4-17
23	3-22	3-22	2-63	3-00	3-49	3-62	3-49	3-62				5-02**N**
24	3-40	3-63	3-40	3-63				4-56**N**				6-00**N**
25	3-53	4-13**H**	3-53	4-02	4-58	5-05**H**	4-46	5-05	5-43	6-12**H**	5-43	6-12
28	3-50	3-53	3-28	3-28	4-44	4-52	4-20	4-20				5-23**N**
29	3-18	3-18	2-60	2-60				3-52**N**	5-01	5-05	4-51	4-51
30	2-55	2-55	2-55	2-55				3-45**N**	4-58	4-58	4-40	4-40

Apr	86Dec Strike 102.00				86Dec Strike 104.00				86Dec Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2												
3												
4												
7												
8												
9												
10												
11												
14												
15												
16					5-06	5-06**H**	4-50**L**	4-50				
17	4-08	4-15	4-02**L**	4-02				5-02**N**	6-16	6-16	6-08**L**	6-08
18	4-10	4-26	4-10	4-26				5-29**N**				6-41**N**
21				4-21**N**				5-24**N**				6-32**N**
22				5-18**N**				6-34**N**				7-50**N**
23				6-12**N**				7-30**N**	9-02	9-02**H**	8-60	8-60
24				7-18**N**				8-45**N**				10-14**N**
25	6-58	7-30**H**	6-58	7-30				8-58**N**				10-27**N**
28				6-35**N**				7-55**N**				9-21**N**
29				5-58**N**				7-12**N**				8-36**N**
30	5-51	5-51	5-50	5-50				7-04**N**				8-26**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						5**H**			512**H**	
2						1**L**	3	2**L**	472	
3									13	1**L**
4										
7					1**L**	1	1**L**	22**H**		5
8						3				1
9					7	1	6**H**	2		
10										
11					10					
14					1					
15									10	
16					4				2**L**	
17									31	25
18									20	2
21										1
22										212**H**
23					20**H**				6	3
24					7	4			2	
25						1				
28										1
29									375	
30									160	
TOTAL					50	16	10	26	1,603	251

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	206	50	205	1**L**	1**L**				980**H**
2	201	29	6	1	1				716
3	6	120	3		1				144
4		6	7		10				23
7		15							45
8			428**H**		6				438
9	300**H**								316
10			8						8**L**
11		155**H**	1**L**	50					216
14			35	66	3				105
15				10	6				26
16							10**H**		16
17	30	36	40					32**H**	194
18	10	3**L**	32	3	1	4**H**			75
21	2		60	50	3				116
22	1**L**		3		1				217
23	2		41	1				5**L**	78
24	2	10	3						28
25	1	9	9	78**H**	4	1**L**			103
28	1	102	101	53					258
29	5		38		14**H**				432
30	1		1		1	1			164
TOTAL	768	535	1,021	313	52	6	10	37	4,698

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1	45**H**		11**H**	18**H**	135**L**	248**L**	152	79**L**	614	972**H**
2	45		11	18	135	249	148**L**	81	541	962
3	45		11	18	135	249	148	81	592	962
4	45		11	18	135	249	148	81	592	962
7	45		11	18	135	250	149	98	542	962
8	45		11	18	135	253	149	98	547	962
9	45		11	18	140	254	155**H**	100**H**	547	962
10	45		11	18	140	254	155	100	547	962
11	45		11	18	150	254	155	100	542	962
14	45		11	18	151	254	155	100	542	962
15	45		11	18	151	254	155	100	542	962
16	45		11	18	151	254	155	100	542	962
17	45		11	18	151	254	155	100	543	967
18	45		11	18	151	254	155	100	543	965
21	45		11	18	150	254	155	100	533	945
22	45		11	18	150	254	155	100	513**L**	790**L**
23	45		11	18	150	254	155	100	519	793
24	45		11	18	154**H**	258**H**	155	100	519	793
25	45		11	18	149	257	155	100	517	792
28	45		11	18	149	257	155	100	517	791
29	45		11	18	149	257	155	100	707	791
30	45		11	18	149	257	155	100	857**H**	791

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	910	625	257**L**	16**L**	14**L**				4,096
2	1,110	655**H**	257	16	15				4,243
3	1,116**H**	564	258	16	15				4,210
4	1,016	567	257	16	22				4,119
7	1,010	566	257	16	22				4,081**L**
8	1,011	568	663	16	18				4,494
9	811**L**	568	663	16	18				4,308
10	811	568	669	16	18				4,314
11	811	460**L**	670	62	18				4,258
14	811	460	705	128	21				4,363
15	811	460	705	118	25				4,357
16	821	460	705	128	26		10**H**		4,388
17	851	483	732	128	26		10	32**L**	4,506
18	841	483	735	131	26	4**H**	10	32	4,504
21	813	464	746	181	24	4	10	32	4,485
22	814	464	749	181	25	4	10	32	4,315
23	814	464	770	182	25	4	10	33**H**	4,347
24	815	474	769	182	25	4	10	33	4,365
25	815	468	773	210**H**	27	3**L**	10	33	4,383
28	816	522	774**H**	189	27	3	10	33	4,417
29	819	522	756	189	35**H**	3	10	33	4,600
30	819	522	757	189	35	4	10	33	4,752**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 64.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 66.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 68.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 70.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 72.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 74.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 76.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 78.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Jun Strike 80.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9	0-01	0-01**H**	0-01**L**	0-01
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 82.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15	0-01	0-01**H**	0-01**L**	0-01
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 84.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 86.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12	0-01	0-01**H**	0-01**L**	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 88.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5	0-01	0-01**H**	0-01**L**	0-01
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13	0-01	0-01	0-01	0-01
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 90.00

May	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2	0-01	0-01	0-01	0-01
5	0-01	0-01	0-01	0-01
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8				0-01**N**
9	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14				0-01**N**
15	0-01	0-01	0-01	0-01
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 92.00

May	Open		High	Low	Close	
1	0-03		0-03	0-02	0-02	
2	0-03		0-03	0-02	0-02	
5	0-03		0-03	0-01**L**	0-01	0-02
6	0-01		0-02	0-01	0-01	
7	0-01		0-01	0-01	0-01	
8	0-01		0-01	0-01	0-01	
9	0-01		0-01	0-01	0-01	
12	0-01		0-03	0-01	0-02	
13	0-06	0-04	0-06**H**	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-02	0-01	0-01	
16	0-01		0-01	0-01	0-01	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 94.00

May	Open		High	Low	Close	
1	0-05		0-09	0-05	0-07	
2	0-08		0-10	0-08	0-10	0-09
5	0-08		0-09	0-04	0-04	
6	0-03		0-03	0-02	0-03	
7	0-04		0-05	0-03	0-03	
8	0-02		0-02	0-01**L**	0-02	
9	0-03		0-05	0-02	0-03	
12	0-04	0-06	0-11	0-04	0-10	
13	0-23	0-19	0-23**H**	0-04	0-05	0-04
14	0-01	0-02	0-03	0-01	0-02	
15	0-01		0-12	0-01	0-06	0-07
16	0-14	0-06	0-14	0-01	0-02	0-03
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 96.00

May	Open		High	Low	Close	
1	0-15		0-22	0-13	0-19	0-20
2	0-23	0-21	0-28	0-21	0-25	0-24
5	0-24	0-21	0-24	0-10	0-12	0-10
6	0-09		0-11	0-06	0-08	0-09
7	0-11		0-14	0-08	0-08	0-10
8	0-06	0-07	0-08	0-05**L**	0-05	0-06
9	0-09		0-16	0-08	0-10	
12	0-20	0-26	0-35	0-20	0-33	0-35
13	0-48	1-00	1-00	0-15	0-16	0-15
14	0-06	0-08	0-15	0-06	0-10	0-11
15	0-07	0-10	0-56	0-06	0-44	0-38
16	0-38	1-04	1-10**H**	0-30	0-48	0-50
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 98.00

May	Open		High	Low	Close	
1	0-37	0-35	0-51	0-31	0-45	0-47
2	0-52	0-55	1-00	0-52	0-62	0-60
5	0-56	0-55	0-61	0-22	0-27	0-22
6	0-26	0-24	0-31	0-18	0-25	0-26
7	0-32	0-35	0-38	0-24	0-27	0-26
8	0-18	0-19	0-23	0-15**L**	0-19	0-21
9	0-29	0-34	0-51	0-26	0-34	
12	1-00	1-13	1-31	0-62	1-23	1-30
13	2-15	2-02	2-15	0-49	0-58	0-56
14	0-35	0-40	1-01	0-25	0-42	0-47
15	0-51		2-36	0-29	2-10	2-15
16	3-10	2-38	3-10**H**	2-06	2-47	2-53
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 100.00

May	Open		High	Low	Close	
1	1-14	1-10	1-42	1-03	1-31	1-34
2	1-40	1-51	2-02	1-40	1-61	1-58
5	1-51		2-01	0-62	1-04	0-62
6	1-03	0-59	1-10	0-46	1-03	
7	1-24		1-30	1-01	1-07	1-04
8	0-52		0-61	0-44**L**	0-50	0-53
9	1-23	1-25	1-55	1-09	1-30	1-32
12	2-30	2-45	3-02	2-23	3-02	
13	4-07	3-60	4-07	2-07	2-22	2-15
14	1-45	1-50	2-38	1-29	2-14	
15	2-23	2-33	4-30	1-60	4-10	4-13
16	4-44		5-04**H**	4-11	4-40**B**	4-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 102.00

May	Open		High	Low	Close	
1	2-03		2-58	2-03	2-48	
2	3-12		3-32	3-12	3-26	
5	3-15		3-30	1-60	2-00	1-60
6	2-07		2-16	1-40**L**	2-10	2-14
7	2-40		2-54	2-13	2-25	
8	1-51		2-10	1-46	1-60	
9	2-55		3-33	2-36	3-00	
12	4-40	4-45	4-56	4-07	4-56	
13	6-00	5-46	6-00	4-06	4-08	
14	3-28		4-28	3-16	4-12	
15	4-26	4-29	6-32	3-54	6-12	
16	6-48		6-50**H**	6-20	6-40**B**	6-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 104.00

May	Open		High	Low	Close	
1	4-05		4-26	4-05	4-24	
2	4-59		5-13	4-59	5-13	
5	5-17		5-17	3-27	3-27	
6	3-33		3-50	3-06**L**	3-47	
7	4-28		4-39	4-00	4-00	
8	3-38		3-50	3-22	3-34	
9	4-35	4-49	5-03	4-25	4-57	
12	6-40		6-54	6-14	6-54	
13	8-00		8-00	6-03	6-06	
14	5-50		6-26	5-43	6-11	
15	7-42		8-12**H**	7-42	8-12	
16					8-40**B**	8-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 106.00

May	Open		High	Low	Close	
1	6-14		6-17	6-10	6-11	
2	7-15		7-15	7-07	7-07	
5	6-20		6-20	5-13**L**	5-13	
6					5-36**N**	
7					5-56**N**	
8	5-15		5-38	5-14	5-25	
9	6-39		6-55	6-39	6-55	
12	8-44		8-54	8-44	8-54	
13					8-06**N**	
14	7-21		8-25	7-21	8-10	
15	8-32		10-12**H**	8-32	10-12	
16					10-40**B**	10-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 108.00

May	Open		High	Low	Close	
1					8-06**N**	
2					9-06**N**	
5					7-06**N**	
6					7-32**N**	
7					7-54**N**	
8					7-22**N**	
9					8-55**N**	
12					10-54**N**	
13					10-06**N**	
14					10-10**N**	
15					12-12**N**	
16					12-40**B**	12-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Jun

May	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1											3**H**	2	
2									1**H**			8	
5													
6													
7												9**H**	
8											2		
9										1**L**		2	
12												1**L**	2**L**
13							35**H**			11**H**	1**L**		5
14													7**H**
15												1	3
16												4	
19													
20													
21													
22													
23													
26	**HOLIDAY**												
27													
28													
29													
30													
TOTAL							35		1	12	6	27	17

May	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		220	395	1,516	3,031	4,304	3,207	750	6**L**			13,434**L**
2		354**H**	252	1,585	3,762	5,927	3,168	607	111	5		15,780
5	2	283	1,217	1,635	4,436	5,742	3,298	1,461	184			18,258
6	1**L**	20	400	560	3,036	5,639	6,307	1,841	406			18,210
7	4	43	311	978	4,404	4,470	4,866	437	291			15,813
8			111**L**	303**L**	2,295**L**	5,484	7,236**H**	288	30	10		15,759
9		2**L**	761	643	5,261	7,670	6,382	1,813	192	9		22,736
12	1	326	1,034	4,716	9,568	10,754**H**	4,881	3,687**H**	489**H**	4		35,463**H**
13	18**H**	319	1,707**H**	5,244	8,272	7,272	1,493	364	22			24,763
14	6	10	184	4,301	7,314	5,921	1,250	288	103	45**H**		19,429
15	2	75	1,347	7,963	10,533	5,519	2,112	1,138	10	1**L**		28,704
16	10	74	452	11,266**H**	13,640**H**	1,972**L**	673**L**	60**L**				28,151
19												
20												
21												
22												
23												
26	**HOLIDAY**											
27												
28												
29												
30												
TOTAL	44	1,726	8,171	40,710	75,552	70,674	44,873	12,734	1,844	74		256,500

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Jun

May	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1	235H	3H	179H	842H	1,166H	1,248H	2,176H	14,123H	12,778H	14,847H	22,156	13,728H	16,365H
2	235	3	179	842	1,166	1,248	2,176	14,123	12,777L	14,847	22,156	13,720	16,365
5	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,156	13,720	16,345
6	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,156	13,720	16,345
7	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,156	13,710	16,345
8	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,154	13,710	16,345
9	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,154	13,710	16,343
12	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,154	13,704	16,343
13	235	3	179	842	1,166	1,248	2,141L	14,123	12,777	14,846L	22,153L	13,704	16,339
14	235	3	179	842	1,166	1,248	2,141	14,123	12,777	14,846	22,153	13,704	16,336L
15	235	3	179	842	1,166	1,248	2,141	14,123	12,777	14,846	22,184H	13,703L	16,356
16													
19													
20													
21													
22													
23													
26	**HOLIDAY**												
27													
28													
29													
30													

May	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	15,102H	21,403H	17,480	14,697	23,668	19,701	19,217	13,618	6,865H	4,101H	20H	255,718
2	15,102	21,157	17,494	14,155	23,948	20,154	18,906	13,067	6,855	4,101	20	254,796
5	15,100	21,179	18,280	13,899L	24,202H	19,609	19,336	12,429	6,764	4,101	20	254,736
6	15,099	21,177	18,327	13,908	23,757	19,928	20,635	11,716	5,892	4,101	20	254,377
7	15,015	21,216	18,716H	14,266	24,115	19,890	20,795	11,943	6,859	4,101	20	256,743
8	15,015	21,216	18,686	14,075	24,166	20,369H	22,243H	11,756	6,828	4,101	20	258,280H
9	15,015	21,216	17,969	14,023	23,808	18,836	18,921	11,886	6,708	2,939	10L	251,134
12	15,014	21,140	17,505	15,732H	22,693	15,896	16,544	14,273H	6,060	1,365		246,419
13	14,996	21,087	16,733	15,516	21,189	14,507	15,715	11,043	6,032	114		236,688
14	14,990	21,076	17,054	14,691	19,092L	12,543	14,387	10,743	3,574	115		228,018
15	14,989L	21,056L	16,417L	14,991	19,371	10,500L	11,421L	2,964L	1,461L	50L		213,023L
16												
19												
20												
21												
22												
23												
26	**HOLIDAY**											
27												
28												
29												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 68.00				86Sep Strike 70.00				86Sep Strike 72.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
19				0-01**N**				0-01**N**				0-01**N**
20				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-01**N**
30				0-01**N**				0-01**N**				0-01**N**

	86Sep Strike 74.00				86Sep Strike 76.00				86Sep Strike 78.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-01	0-01	0-01**L**	0-01				0-01**N**	0-02	0-02	0-02**L**	0-02
2				0-01**N**				0-01**N**				0-02**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**	0-01	0-01	0-01**L**	0-01				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-02**N**
16				0-01**N**	0-03	0-03**H**	0-02	0-02	0-05	0-06	0-04	0-04
19	0-01	0-01	0-01	0-01				0-01**N**				0-04**N**
20	0-02	0-02**H**	0-01	0-01	0-03	0-03	0-03	0-03	0-07	0-07**H**	0-04	0-04
21	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-04	0-04	0-04	0-04
22				0-01**N**				0-01**N**				0-04**N**
23				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02
28				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02
29				0-01**N**	0-01	0-01	0-01	0-01	0-03	0-04	0-03	0-04
30				0-01**N**				0-02**N**				0-06**N**

	86Sep Strike 80.00						86Sep Strike 82.00						86Sep Strike 84.00					
May	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1					0-04**N**						0-07**N**						0-12**N**	
2	0-05		0-05	0-05	0-05						0-08**N**		0-11		0-14	0-11	0-14	
5					0-04**N**						0-07**N**						0-10**N**	
6					0-03**N**						0-06**N**						0-10**N**	
7	0-03		0-03	0-03	0-03						0-06**N**						0-10**N**	
8	0-02	0-03	0-03	0-01**L**	0-02	0-03	0-05		0-05	0-05**L**	0-05		0-08		0-09	0-08**L**	0-09	
9					0-03**N**						0-06**N**						0-10**N**	
12					0-04**N**						0-13**N**		0-17		0-22	0-17	0-22	
13					0-03**N**		0-12		0-12	0-12	0-12		0-30		0-30	0-21	0-21	
14	0-03		0-05	0-03	0-04		0-12		0-14	0-12	0-12		0-17	0-21	0-21	0-17	0-17	
15					0-05**N**		0-12		0-20	0-12	0-18		0-17		0-29	0-17	0-27	
16	0-07		0-12	0-07	0-09		0-20		0-22	0-20	0-20	0-22	0-34		0-36	0-30	0-33	
19	0-06		0-11	0-06	0-10		0-20		0-21	0-17	0-21	0-20	0-30		0-32	0-27	0-32	
20	0-14		0-15**H**	0-09	0-09		0-27	0-30	0-30**H**	0-15	0-15		0-42	0-38	0-42**H**	0-23	0-24	
21	0-07		0-08	0-07	0-07		0-14		0-14	0-11	0-11		0-20		0-24	0-18	0-22	
22	0-08		0-08	0-08	0-08		0-12		0-12	0-11	0-11		0-20		0-22	0-19	0-19	
23	0-06		0-06	0-04	0-04		0-10		0-10	0-08	0-08		0-19	0-20	0-20	0-15	0-15	
26	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
27					0-04**N**		0-07		0-07	0-06	0-06		0-14		0-14	0-10	0-10	
28					0-04**N**		0-05		0-06	0-05	0-06		0-10		0-11	0-08	0-11	
29	0-04		0-10	0-04	0-10		0-06		0-16	0-06	0-16		0-11		0-30	0-11	0-30	0-28
30	0-09		0-13	0-09	0-13		0-16	0-17	0-24	0-16	0-23	0-22	0-29		0-42	0-27	0-38	0-42

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 86.00

May	Open		High	Low	Close	
1	0-15		0-15	0-14**L**	0-15	
2	0-18		0-19	0-18	0-19	
5	0-22		0-22	0-14	0-14	
6					0-15**N**	
7	0-20		0-20	0-18	0-18	
8	0-15		0-17	0-14	0-14	
9	0-24	0-18	0-24	0-18	0-23	
12	0-38		0-38	0-33	0-36	
13	0-50		0-50	0-31	0-32	
14	0-29		0-31	0-26	0-31	0-30
15	0-28		0-45	0-28	0-42	
16	0-45		0-53	0-45	0-50	
19	0-46		0-49	0-44	0-46	0-48
20	1-01		1-05**H**	0-36	0-37	0-36
21	0-25		0-39	0-25	0-36	
22	0-34		0-36	0-31	0-33	0-32
23	0-29		0-30	0-25	0-25	0-27
26	**HOLIDAY**					
27	0-22		0-22	0-18	0-18	
28	0-18		0-19	0-15	0-19	
29	0-19		0-45	0-19	0-45	
30	0-47		1-00	0-43	0-61	0-63

86Sep Strike 88.00

May	Open		High	Low	Close	
1					0-25**N**	
2	0-30		0-35	0-30	0-35	
5	0-31		0-31	0-28	0-28	
6	0-23		0-26	0-23	0-26	
7	0-29		0-31	0-26	0-26	
8	0-23		0-24	0-22**L**	0-22	
9	0-31		0-35	0-31	0-35	
12	0-44		0-60	0-44	0-60	
13	1-09	1-06	1-09	0-44	0-48	
14	0-44		0-51	0-38	0-45	
15	0-48		1-08	0-42	1-02**B**	
16	1-11		1-17	1-01	1-14	
19	1-06		1-14	0-62	1-14	1-12
20	1-30	1-25	1-32**H**	0-55	0-56	
21	0-47		0-56	0-46	0-56	
22	0-51		0-57	0-48	0-54	
23	0-51	0-54	0-54	0-39	0-39	0-41
26	**HOLIDAY**					
27	0-37		0-37	0-29	0-29	
28	0-27	0-28	0-32	0-25	0-31	
29	0-37		1-06	0-37	1-06	
30	1-07		1-32	1-00	1-32	1-28

86Sep Strike 90.00

May	Open		High	Low	Close	
1	0-38		0-44	0-38	0-44	
2	0-47		0-51	0-47	0-51	
5	0-49		0-51	0-38	0-38	
6	0-40		0-41	0-36	0-41	
7	0-45		0-49	0-44	0-44	
8	0-41		0-41	0-33**L**	0-35	
9	0-50		0-60	0-47	0-54	
12	1-04	1-07	1-23	1-00	1-23	1-22
13	1-38	1-37	1-38	1-03	1-06	
14	1-00	0-62	1-12	0-58	1-04	
15	1-06	1-09	1-40	1-00	1-32	
16	1-39	1-50	1-52	1-28	1-45	1-50
19	1-35		1-51	1-28	1-46	
20	1-60	2-05	2-12**H**	1-17	1-19	1-17
21	1-10	1-12	1-29	1-06	1-26	1-22
22	1-17	1-16	1-24	1-08	1-16	
23	1-15	1-16	1-16	0-62	1-00	0-62
26	**HOLIDAY**					
27	0-56	0-51	0-56	0-47	0-47	
28	0-46	0-44	0-52	0-40	0-51	
29	0-53		1-40	0-53	1-40	
30	1-42	1-37	2-08	1-28	2-00	2-07

86Sep Strike 92.00

May	Open		High	Low	Close	
1	0-58		1-00	0-57	0-63	
2	1-09		1-15	1-07	1-14	1-15
5	1-10		1-14	0-56	0-56	
6	0-59		0-63	0-53	0-59	
7	1-02		1-09	0-60	1-01	
8	0-55		0-58	0-52**L**	0-55	0-56
9	1-10		1-24	1-06	1-12	1-18
12	1-40		1-58	1-32	1-58	
13	2-08		2-12	1-32	1-38	
14	1-25	1-30	1-41	1-16	1-36	1-37
15	1-39	1-42	2-12	1-26	2-06	2-10
16	2-22		2-33	2-06	2-25	2-27
19	2-12		2-30	2-00	2-30	
20	2-45	2-50	2-62**H**	1-52	1-59	1-53
21	1-43	1-47	2-00	1-40	2-00	1-61
22	1-44		1-62	1-44	1-53	1-56
23	1-56	1-55	1-56	1-29	1-31	1-29
26	**HOLIDAY**					
27	1-18	1-12	1-18	1-06	1-09	1-06
28	1-01	1-04	1-18	0-62	1-16	
29	1-23	1-24	2-17	1-23	2-17	2-16
30	2-25	2-14	2-60	2-08	2-52	2-60

36Sep Strike 94.00

May	Open		High	Low	Close	
1	1-21		1-33	1-20	1-31	1-32
2	1-35		1-49	1-35	1-47	
5	1-48		1-48	1-21	1-21	
6	1-23		1-27	1-15	1-27	
7	1-35		1-40	1-28	1-29	
8	1-21		1-22	1-12**L**	1-19	1-18
9	1-38		1-60	1-35	1-53	
12	2-10		2-36	2-07	2-32	2-36
13	2-60		2-60	2-05	2-15	
14	1-60	2-10	2-16	1-54	2-11	2-13
15	2-04	2-05	3-04	2-04	2-63	3-04
16	3-16		3-26	2-58	3-21	3-25
19	3-00		3-24	2-55	3-24	3-22
20	3-46	3-52	3-56	2-39	2-42	2-39
21	2-30		2-53	2-18	2-43	2-45
22	2-36		2-49	2-23	2-38	2-44
23	2-35		2-35	2-10	2-10	2-12
26	**HOLIDAY**					
27	1-56	1-54	1-57	1-40	1-43	1-40
28	1-39	1-40	1-57	1-32	1-56	1-52
29	2-04	1-63	3-12	1-63	3-09	3-12
30	3-15	3-06	3-60**H**	3-02	3-46	3-60

86Sep Strike 96.00

May	Open		High	Low	Close	
1	1-51	1-57	2-07	1-51	2-07	
2	2-18		2-31	2-18	2-30	
5	2-23	2-20	2-32	1-56	1-56	
6	1-58		2-00	1-44**L**	2-00	
7	2-10		2-21	2-00	2-04	
8	1-55		1-62	1-45	1-54	
9	2-18		2-42	2-11	2-34	
12	3-06		3-32	2-62	3-30	
13	3-55		3-56	2-54	3-03	3-01
14	2-48	2-50	3-09	2-35	2-63	3-00
15	3-02	3-05	4-02	2-50	3-62	
16	4-10		4-29	3-56	4-25	4-24
19	4-00	4-01	4-30	3-54	4-30	
20	4-50	4-60	5-08**H**	3-38	3-40	3-38
21	3-20		3-60	3-08	3-38	3-45
22	3-29		3-47	3-13	3-33	3-38
23	3-35		3-35	3-00	3-05	3-00
26	**HOLIDAY**					
27	2-56		2-56	2-21	2-25	2-21
28	2-22		2-44	2-15	2-44	2-40
29	2-55	2-60	4-12	2-55	4-10	4-12
30	4-06		5-05	4-06	4-61	5-05

86Sep Strike 98.00

May	Open		High	Low	Close	
1	2-27		2-59	2-27	2-52	
2	3-10		3-24	3-10	3-22	
5	3-13		3-25	2-16	2-16	
6	2-32		2-47	2-10**L**	2-47	
7	2-62		3-06	2-47	2-50	
8	2-30		2-44	2-24	2-35	
9	3-05		3-37	3-03	3-23	3-25
12	4-08	4-07	4-32	3-61	4-32	
13	4-62		5-00	3-57	3-62	
14	3-40		4-08	3-29	3-61	
15	4-05		5-10	3-48	5-00	
16	5-25		5-50	5-04	5-42	5-40
19	5-15	5-11	5-45	5-05	5-45	
20	6-17		6-25**H**	4-46	4-46	
21	4-28	4-32	5-00	4-18	4-55	4-58
22	4-24		4-54	4-24	4-47	
23	4-32		4-32	4-05	4-05	
26	**HOLIDAY**					
27	3-46	3-43	3-46	3-23	3-23	
28	3-16		3-43	3-14	3-38	
29	4-04		5-28	4-04	5-25	
30	5-30		6-21	5-28	6-16	6-21

86Sep Strike 100.00

May	Open		High	Low	Close	
1	3-29		3-60	3-29	3-50	
2	4-24		4-26	4-17	4-25	
5	4-20		4-26	3-17	3-17	
6	3-33		3-43	3-16**L**	3-43	
7	3-60		4-06	3-45	3-46	
8	3-35		3-40	3-20	3-30	
9	4-10		4-42	4-00	4-25	
12	5-15		5-40	5-05	5-40	
13	6-23		6-23	5-03	5-07	
14	4-44		5-18	4-36	5-07	
15	5-07		6-33	4-62	6-22	
16	6-41		7-05	6-33	7-05	
19	6-41		7-09	6-25	7-09	
20	7-40		7-40	6-01	6-01	
21	5-36		6-12	5-36	6-12	
22	6-00		6-12	6-00	6-12	6-08
23	5-42		5-42	5-22	5-22	
26	**HOLIDAY**					
27	4-54		4-62	4-30	4-30	
28	4-33	4-34	4-55	4-23	4-54	
29	5-23		6-50	5-22	6-50	
30	7-32		7-56**H**	7-12	7-56	

86Sep Strike 102.00

May	Open		High	Low	Close	
1	4-27		5-04	4-27	4-62	
2	5-40		5-43	5-33	5-43	
5	5-02		5-02	4-23**L**	4-23	
6	4-35		4-52	4-26	4-52	
7	5-10		5-14	4-58	4-58	
8	4-31		4-38	4-31	4-33	
9	5-34		5-38	5-34	5-38	
12	6-53		7-00	6-37	7-00	
13	7-44		7-44	6-28	6-28	
14	6-31		6-35	6-30	6-30	
15	7-15	7-22	8-05	7-15	7-62	
16	8-13		8-41	8-13	8-41	
19	7-56		8-43	7-56	8-43	
20	9-39		9-39**H**	7-32	7-32	
21	7-21		7-44	7-12	7-44	
22	7-46		7-46	7-37	7-37	
23					6-52**N**	
26	**HOLIDAY**					
27	6-15		6-18	5-55	5-55	
28					6-16**N**	
29	7-02		8-16	7-00	8-16**B**	
30	9-10		9-34	8-38	9-34	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 104.00					86Sep Strike 106.00			
May	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	5-58		6-20	5-58	6-20				7-50**N**
2					7-04**N**				8-39**N**
5	6-59	7-00	7-00	5-40**L**	5-40				7-04**N**
6	5-53		6-04	5-53	6-04				7-35**N**
7	6-35		6-35	6-16	6-16				7-46**N**
8					5-51**N**				7-16**N**
9					6-62**N**				8-21**N**
12	8-05		8-35	8-05	8-35				10-09**N**
13					7-57**N**				9-30**N**
14	7-30		7-57	7-25	7-57	9-06	9-50	9-06**L**	9-34
15	8-47		9-32	8-40	9-32				11-17**N**
16	10-00		10-22	10-00	10-22				12-07**N**
19	10-13		10-24**H**	10-13	10-24				12-08**N**
20					9-08**N**				10-52**N**
21					9-20**N**	10-38	11-02**H**	10-38	11-02
22					9-10**N**				10-54**N**
23					8-25**N**				10-06**N**
26	**HOLIDAY**					**HOLIDAY**			
27	8-01		8-01	7-26	7-26				9-06**N**
28					7-54**N**				9-36**N**
29					9-54**B**				11-36**B**
30					11-16**N**				13-04**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

May	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1				10L		107				801	1L
2				15		43	82		52	391	105
5										2L	591
6										2	15
7							1L			10	109
8							331	22	100	92	348
9							99			28	630
12									50	104	487
13								20	795	1,103	893
14							749H	2,560H	18L	97	234
15							100	8	32	626	2,803
16					11	6	5	272	949	801	1,142
19				15		4L	189	190	1,486	1,417	606
20				13	1L	209	361	1,610	2,008H	1,899H	1,149
21		3H	36H	24H	346H	231	186	9	954	467	3,470H
22							110	56	269	796	1,560
23							2	3L	158	784	615
26	HOLIDAY										
27						75		59	164	58	314
28						1,860H	40	1,594	120	250	1,099
29					5	1,145	524	1,662	456	786	2,534
30					25	110	20	450	551	968	3,072
TOTAL		3	36	77	388	3,790	2,799	8,515	8,162	11,482	21,777

May	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	4,097	3,766	4,584	3,037	1,265	1,039	266	2		18,975
2	1,823	1,276	2,671	2,753	2,599	639	195			12,644
5	2,668	2,500	3,153	1,915	1,420	73	11	2		12,335
6	254L	886	949	1,369	2,159	1,730	70	300H		7,734L
7	838	1,047	2,709	3,268	2,867	903	152	1L		11,905
8	758	729L	525L	479L	1,775	3,617H	100			8,976
9	1,841	2,374	1,412	3,135	10,915H	3,493	25			23,952
12	1,678	2,304	10,441	9,280H	6,264	1,191	277	80		32,156
13	2,400	5,780	6,756	5,094	9,182	2,609	333			34,965
14	922	4,846	6,055	3,845	2,262	202	116	38	1H	21,945
15	1,154	3,517	6,852	4,952	4,013	737	537	51		25,382
16	706	3,277	4,673	4,440	4,103	791	86	7		21,269
19	3,121	6,136	6,027	3,287	1,336	260	150	100		24,324
20	6,278	7,641	8,550	6,217	1,194	448	2,237H			39,815
21	2,335	3,975	11,312H	4,630	2,387	347	101		1	30,814
22	1,970	4,019	5,729	3,262	275L	51L	10			18,107
23	1,383	2,752	1,353	1,991	592	175				9,808
26	HOLIDAY									
27	860	2,948	2,921	3,629	1,178	504	191	148		13,049
28	443	4,438	4,909	6,960	896	256	4L	7		22,876
29	4,429	5,743	5,525	6,377	1,023	686	239			31,134
30	9,157H	13,434H	6,405	7,012	1,564	843	5			45,616H
TOTAL	49,115	83,388	105,611	86,932	59,269	20,594	5,105	736	2	467,781

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

May	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	24H	253H	166H	840L	682H	3,103L	2,478	1,556L	2,059	1,776L	2,434L
2	24	253	166	840	682	3,146	2,488	1,556	2,039L	1,960	2,441
5	24	253	166	840	682	3,146	2,488	1,556	2,039	1,961	2,490
6	24	253	166	840	682	3,146	2,488	1,556	2,039	1,962	2,494
7	24	253	166	840	682	3,146	2,487	1,556	2,039	1,971	2,601
8	24	253	166	840	682	3,146	2,778	1,576	2,139	2,021	2,540
9	24	253	166	840	682	3,146	2,877H	1,576	2,139	2,042	2,567
12	24	253	166	840	682	3,146	2,877	1,576	2,189	2,042	2,632
13	24	253	166	840	682	3,146	2,877	1,576	2,725	2,752	2,948
14	24	253	166	840	682	3,146	2,577	3,459	2,713	2,613	3,012
15	24	253	166	840	682	3,146	2,477L	3,466	2,727	3,182	3,715
16	24	253	166	840	682	3,146	2,479	3,496	2,803	3,372	4,583
19	24	253	166	840	682	3,150	2,543	3,603	3,976	4,319	4,848
20	24	253	166	840	682	3,154	2,690	3,709	5,462	5,127	5,179
21	24	250L	156L	860H	644L	3,359	2,678	3,697	5,610	5,192	5,747
22	24	250	156	860	645	3,359	2,678	3,701	5,812	5,397	5,914
23	24	250	156	860	645	3,359	2,676	3,698	5,885	5,314	5,748
26	HOLIDAY										
27	24	250	156	860	645	3,359	2,676	3,743	5,911	5,318	5,716
28	24	250	156	860	645	5,179	2,716	4,911	5,913	5,381	5,534
29	24	250	156	860	650	6,179	2,726	4,912H	5,942	5,765H	5,782
30	24	250	156	860	675	6,284H	2,726	4,744	6,013H	5,622	6,861H

May	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	6,125L	9,595L	9,594L	16,980	8,431	7,136	7,060	1,980H	2L	82,274L
2	7,573	10,177	10,253	15,415	8,798	7,156	7,076	1,880	2	83,925
5	9,551	11,063	12,528	15,407	8,820	7,137	7,082	1,879	2	89,114
6	9,715	11,084	13,301	15,947	8,039	7,635	7,106H	1,879	2	90,358
7	10,274	11,490	13,805	15,663	8,671	7,553	6,997	1,878	2	92,098
8	10,386	10,902	13,926	15,968	8,395	9,184H	6,898	1,878	2	93,704
9	10,905	11,667	14,806	16,249	12,919	7,849	6,898	1,878	2	99,485
12	11,122	12,359	18,898	20,743	15,936H	8,482	6,885	1,835	2	112,689
13	10,220	14,049	19,624	20,687	13,577	7,412	6,740	1,835	2	112,135
14	10,843	14,307	18,138	21,235	14,380	7,358	6,741	1,870	3H	114,560
15	10,507	15,700	20,558	22,256H	10,701	6,907	6,457	1,869	2	115,635
16	10,318	17,332	22,601H	20,064	10,080	6,508	6,372	1,869	2	116,990
19	13,071	19,934	20,740	18,571	10,188	6,303	6,242	1,869	2	121,324
20	11,988	17,139	21,766	19,145	9,109	6,190	5,478	1,869	2	119,972
21	12,307	17,129	20,774	20,281	8,063	6,095	5,356	1,819	2	120,043
22	11,857	19,866	22,187	20,421	7,743	6,068	5,346	1,819	2	124,105
23	11,695	19,087	21,811	20,033	7,352	6,013	5,346	1,819	2	121,773
26	HOLIDAY									
27	10,930	18,011	20,767	19,678	7,439	5,892	5,345	1,671	2	118,393
28	10,901	19,869	19,513	18,221	7,065L	6,008	5,345	1,664L	2	120,157
29	13,256	21,067	18,469	16,786	7,330	5,768L	5,220	1,664	2	122,810
30	16,522H	23,295H	19,329	14,013L	7,098	5,831	5,215L	1,664	2	127,184H

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 72.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-04N
19				0-04N
20				0-03N
21				0-03N
22				0-03N
23				0-03N
26	**HOLIDAY**			
27				0-03N
28				0-03N
29				0-05N
30				0-06N

86Dec Strike 74.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-04N
13				0-03N
14				0-03N
15	0-06	0-06	0-04L	0-04
16				0-06N
19				0-05N
20	0-06	0-07	0-06	0-06
21	0-09	0-09H	0-09	0-09
22				0-07N
23				0-05N
26	**HOLIDAY**			
27				0-04N
28				0-05N
29				0-08N
30				0-10N

86Dec Strike 76.00

May	Open	High	Low	Close
1				0-04N
2				0-05N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9	0-10	0-10H	0-05L	0-05
12				0-08N
13				0-08N
14				0-08N
15				0-08N
16				0-12N
19				0-13N
20				0-10N
21				0-12N
22				0-10N
23				0-07N
26	**HOLIDAY**			
27				0-06N
28				0-06N
29				0-10N
30				0-14N

86Dec Strike 78.00

May	Open	High	Low	Close
1				0-06N
2				0-08N
5				0-04N
6				0-04N
7				0-04N
8				0-05N
9				0-09N
12				0-13N
13				0-10N
14				0-10N
15	0-14	0-16	0-14L	0-16
16	0-24	0-24H	0-20	0-20
19				0-21N
20	0-21	0-21	0-15	0-15
21				0-17N
22				0-15N
23				0-12N
26	**HOLIDAY**			
27				0-10N
28				0-11N
29				0-18N
30				0-22N

86Dec Strike 80.00

May	Open		High	Low	Close
1					0-11N
2	0-15		0-15	0-13	0-13
5					0-06N
6	0-10	0-08	0-10	0-08L	0-08
7					0-08N
8					0-08N
9					0-13N
12					0-19N
13					0-19N
14					0-19N
15	0-26		0-26	0-25	0-25
16	0-29		0-36	0-29	0-33
19					0-33N
20	0-50		0-50H	0-27	0-27
21					0-27N
22	0-24		0-24	0-23	0-23
23	0-23		0-23	0-18	0-18
26	**HOLIDAY**				
27					0-14N
28					0-16N
29					0-25N
30	0-38		0-38	0-31	0-31

86Dec Strike 82.00

May	Open		High	Low	Close	
1					0-17N	
2					0-20N	
5	0-19		0-19	0-19L	0-19	
6					0-19N	
7					0-19N	
8					0-18N	
9	0-27	0-20	0-27	0-20	0-23	
12					0-32N	
13					0-29N	
14					0-29N	
15					0-37N	
16	0-43		0-58H	0-43	0-52	0-55
19					0-50N	
20					0-40N	
21					0-40N	
22					0-35N	
23	0-32		0-32	0-28	0-28	
26	**HOLIDAY**					
27	0-27		0-27	0-23	0-23	
28	0-24		0-25	0-24	0-25	
29					0-38N	
30					0-51N	

86Dec Strike 84.00

May	Open	High	Low	Close	
1				0-25N	
2				0-34N	
5				0-24N	
6				0-25N	
7				0-25N	
8				0-24N	
9				0-35N	
12				0-48N	
13				0-44N	
14				0-44N	
15	0-60	0-60	0-56	0-56	
16	0-63	1-06	0-63	1-06	
19	1-02	1-08	1-00	1-08	
20	1-18	1-18H	0-59	0-59	
21	0-53	0-58	0-53	0-56	0-58
22	0-55	0-55	0-53	0-54	
23	0-48	0-48	0-41	0-41	
26	**HOLIDAY**				
27	0-38	0-38	0-32L	0-32	
28	0-32	0-36	0-32	0-36	
29				0-57N	
30	1-06	1-11	1-06	1-11	

86Dec Strike 86.00

May	Open	High	Low	Close
1				0-39N
2				0-45N
5				0-35N
6				0-36N
7				0-36N
8	0-38	0-38	0-34L	0-34
9	0-54	0-56	0-54	0-56
12	1-00	1-11	1-00	1-10
13	1-10	1-10	1-01	1-01
14	0-55	1-08	0-55	1-01
15	1-08	1-18	1-08	1-18
16	1-33	1-35	1-24	1-32
19	1-36	1-36	1-36	1-36
20	1-56	1-56H	1-18	1-18
21				1-18N
22				1-11N
23	1-05	1-05	0-61	0-61
26	**HOLIDAY**			
27	0-55	0-56	0-49	0-49
28				0-53N
29	0-62	1-22	0-60	1-22
30	1-30	1-50	1-30	1-44

86Dec Strike 88.00

May	Open	High	Low	Close
1	0-55	0-57	0-55L	0-57
2				1-01N
5				0-48N
6				0-53N
7				0-56N
8				0-52N
9				1-04N
12	1-26	1-31	1-26	1-31
13	1-35	1-35	1-24	1-24
14	1-39	1-39	1-27	1-27
15	1-30	1-52	1-30	1-52
16	2-10	2-10	2-03	2-04
19	1-52	2-08	1-52	2-08
20	2-35	2-35H	1-48	1-48
21	1-41	1-48	1-36	1-48
22	1-41	1-50	1-39	1-39
23	1-33	1-36	1-22	1-22
26	**HOLIDAY**			
27	1-15	1-15	1-05	1-05
28	1-04	1-08	1-04	1-08
29	1-46	1-54	1-46	1-54
30	2-04	2-21	2-04	2-21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 90.00

May	Open	High	Low	Close
1				1-19N
2				1-28N
5				1-07N
6				1-10N
7	1-25	1-25	1-18	1-18
8	1-11	1-11	1-10L	1-10
9				1-29N
12	1-50	2-02	1-50	1-61
13	2-10	2-10	1-60	1-61
14	1-48	2-06	1-48	1-63
15	2-12	2-38	2-10	2-29
16	2-40 2-42	2-51	2-24	2-51
19	2-33	2-53	2-33	2-53
20	3-05	3-05	2-22	2-22
21	2-20	2-23	2-10	2-23
22	2-15	2-26	2-12	2-12
23	2-08	2-08	1-56	1-56
26	HOLIDAY			
27	1-42	1-47	1-31	1-31
28	1-32	1-40	1-32	1-40
29	1-57	2-36	1-56	2-36
30	2-56	3-08H	2-40	3-07

86Dec Strike 92.00

May	Open	High	Low	Close
1				1-48N
2				1-63N
5	1-46	1-54	1-34L	1-34
6				1-38N
7	1-60	1-60	1-46	1-46
8	1-38	1-40	1-38	1-40
9				2-05N
12				2-46N
13	2-58	3-00	2-37	2-37
14	2-22	2-37	2-22	2-37
15	2-47	3-16	2-37	3-15
16	3-30	3-44	3-12	3-39
19	3-18	3-41	3-13	3-41
20	3-62	3-62H	3-04	3-04
21	2-61	3-07	2-56	3-07
22	3-07	3-07	2-60	2-60
23	2-51	2-51	2-34	2-34
26	HOLIDAY			
27	2-23	2-23	2-05	2-05
28	2-08	2-16	2-06	2-16
29	2-28	3-28	2-28	3-28
30	3-33	3-62	3-33	3-62

86Dec Strike 94.00

May	Open	High	Low	Close
1				2-23N
2	2-45	2-45	2-33	2-33
5	2-35	2-35	1-60L	1-60
6	2-21	2-21	2-10	2-11
7				2-21N
8				2-12N
9	2-55	2-57	2-38	2-48
12	3-20	3-39	3-20	3-38
13	3-22	3-22	3-22	3-22
14	3-03	3-20	3-03	3-20
15	3-33	4-10	3-33	4-10
16	4-34	4-40	4-08	4-36
19	4-08	4-40	4-05	4-40
20	5-00	5-00H	3-62	3-62
21	3-54	4-00	3-54	4-00
22	3-60	3-60	3-51	3-51
23	3-40	3-40	3-23	3-23
26	HOLIDAY			
27	3-08	3-08	2-50	2-50
28	2-54	3-06	2-54	3-02
29	3-19	4-25	3-19	4-25
30	4-33	5-00	4-33	4-63

86Dec Strike 96.00

May	Open	High	Low	Close
1	3-03	3-10	3-03	3-09
2				3-35N
5	3-26	3-33	3-00	3-00
6	3-00	3-00	2-57L	2-57
7				3-02N
8				2-57N
9	3-25	3-35	3-25	3-35
12	4-14	4-33	4-14	4-33
13	5-05	5-05	4-20	4-20
14	4-08	4-20	4-04	4-20
15	4-32	5-16	4-32	5-16
16	5-28	5-44	5-28	5-44
19	5-34	5-47	5-34	5-47
20	6-18	6-30H	4-60	4-60
21	4-50	5-05	4-50	5-05
22				4-54N
23	4-29	4-29	4-20	4-20
26	HOLIDAY			
27	4-05	4-05	3-42	3-42
28	3-46	3-59	3-46	3-53
29	4-38	5-27	4-38	5-27
30	5-55	6-13	5-42	6-13

86Dec Strike 98.00

May	Open	High	Low	Close
1	3-59	4-02	3-59	4-02
2	4-28	4-32	4-28	4-32
5	4-23	4-23	3-42L	3-42
6	3-50	3-52	3-50	3-52
7				3-62N
8	3-48	3-48	3-45	3-47
9				4-31N
12	5-32	5-41	5-20	5-41
13	6-06	6-06	5-21	5-21
14	5-42	5-42	5-22	5-22
15	5-23	6-28	5-23	6-28
16	6-50	6-61H	6-50	6-61
19	6-58	6-58	6-58	6-58
20				6-06N
21				6-17N
22				6-02N
23				5-27N
26	HOLIDAY			
27				4-44N
28	4-52	4-59	4-52	4-59
29	6-14	6-45	6-14	6-45
30				7-35N

86Dec Strike 100.00

May	Open	High	Low	Close
1				5-05N
2				5-37N
5				4-41N
6				4-50N
7				4-63N
8	4-54	4-54	4-47L	4-47
9				5-38N
12	6-42	6-58	6-30	6-58
13				6-33N
14				6-35N
15	6-39	7-45H	6-39	7-45
16				8-23N
19				8-28N
20				7-25N
21				7-36N
22				7-21N
23				6-45N
26	HOLIDAY			
27				5-55N
28	6-17	6-17	6-09	6-09
29				8-04N
30				9-03N

86Dec Strike 102.00

May	Open	High	Low	Close
1				6-18N
2				6-55N
5				5-46N
6				5-60N
7				6-11N
8				5-55N
9				6-51N
12				8-18N
13	8-33	8-33H	7-52L	7-52
14				7-54N
15				9-12N
16				9-52N
19				9-58N
20				8-55N
21				9-02N
22				8-50N
23				8-06N
26	HOLIDAY			
27				7-10N
28				7-32N
29				9-32N
30				10-40N

86Dec Strike 104.00

May	Open	High	Low	Close
1				7-36N
2				8-18N
5				7-00N
6				7-16N
7				7-29N
8				7-10N
9				8-12N
12				9-45N
13				9-18N
14				9-20N
15				10-47N
16				11-28N
19				11-37N
20				10-25N
21				10-38N
22				10-22N
23				9-39N
26	HOLIDAY			
27				8-42N
28				9-00N
29				11-00N
30				12-20N

86Dec Strike 106.00

May	Open	High	Low	Close
1				9-05N
2				9-51N
5				8-24N
6				8-44N
7				8-49N
8				8-35N
9				9-44N
12				[illegible]-19N
13				10-53N
14				10-56N
15				12-25N
16				13-09N
19				13-17N
20				12-00N
21				12-13N
22				12-02N
23				11-15N
26	HOLIDAY			
27				10-14N
28				10-38N
29				12-38N
30				14-03N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Dec

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1										
2					5				5	
5						1L				
6					2					
7										1L
8								1L		2
9			10H			5		22		
12								55H	1L	5
13						7		1	11	99
14								6	1	26
15		5L		1L	1L		1L	4	1	21
16				4H	107H	503	102	2	3	8
19							105	7	105	16
20		40		4	29		13	43	153	14
21		50H					245H		202	2
22					11		145		36	11
23					1	5	15	55	15	32
26	HOLIDAY									
27						743H	1	10	292H	7
28						500	201		1	5
29								4	1	407H
30					1		27	7	3	3
TOTAL		95	10	9	157	1,764	855	217	830	659

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	2		3	2					7
2	1L	11		1L					23
5	4	6	10	1					22
6	5	7	1L	50					65
7	1								2L
8	20			23	12H				58
9		8	4	3					52
12		16	37	113	4				231
13	167	21	60	10		1H			377
14	39	169	45	4					290
15	47	10	14	52					157
16	30	165	170	3	1L				1,098
19	24	17	1	31					306
20	25	150	21						492
21	14	15	1						529
22	2	1L							206
23	107	51	1						282
26	HOLIDAY								
27	175	241	1						1,470
28	1,040H	113	508H	1	4				2,373H
29	711	321H	10	220H					1,674
30	279	21	64						405
TOTAL	2,693	1,343	951	514	21	1			10,119

Put open contracts Reported in contracts—Future 86Dec

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1	45H		11L	18L	149L	257	155L	100L	857L	791
2	45		11	18	154	257	155	100	857	791
5	45		11	18	154	258	155	100	857	791
6	45		11	18	156	258	155	100	857	791
7	45		11	18	156	258	155	100	857	791
8	45		11	18	156	258	155	100	857	792
9	45		15H	18	156	259	155	100	857	792
12	45		15	18	156	259	155	109	858	793
13	45		15	18	156	256L	155	109	859	814H
14	45		15	18	156	256	155	109	859	814
15	45	5L	15	19	157	256	156	112	858	794
16	45	5	15	23	206H	751	256	112	860	794
19	45	5	15	23	206	751	354	111	934	795
20	45	40	15	24H	196	751	351	144	905	795
21	45	90H	15	24	164	751	551	144	1,106H	796
22	45	90	15	24	165	751	691	143	1,076	803
23	45	90	15	24	166	756	705	195	1,081	802
26	HOLIDAY									
27	45	90	15	24	166	1,256	706H	198	1,045	803
28	45	90	15	24	166	1,756H	505	198	1,045	805
29	45	90	15	24	166	1,756	505	199	1,045	624
30	45	90	15	24	166	1,756	512	201H	1,045	622L

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	819	522	759	190	35H	4H	10H	33H	4,755
2	820	522	759	189	35	4	10	33	4,760
5	821	519	763	190	35	4	10	33	4,764
6	826	519	764	209	35	4	10	33	4,791
7	826	519	763	209	35	4	10	33	4,790
8	821	519	763	226	35	4	10	33	4,803
9	821	515	763	226	35	4	10	33	4,804
12	821	514	755	220	32	4	10	33	4,797
13	763	512L	746	170L	32	4	10	33	4,697L
14	763	613	736	173	32	4	10	33	4,791
15	721L	604	745	198	32	4	10	33	4,764
16	726	658	636	192	31	4	10	33	5,357
19	732	662	636	222	31	4	10	33	5,569
20	741	607	625	222	31	4	10	33	5,539
21	751	620	626	192	31	4	10	33	5,953
22	752	620	626	192	31	4	10	33	6,071
23	856	619	626	192	31	4	10	33	6,250
26	HOLIDAY								
27	906	740H	627	192	31	4	10	33	6,891
28	1,335	716	916H	192	30L	4	10	33	7,885
29	1,680	561	522L	376H	30	4	10	33	7,685
30	1,946H	562	579	376	30	4	10	33	8,016H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 84.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19	1-54	1-59**H**	1-54	1-59
20				1-40**N**
21				1-40**N**
22				1-33**N**
23				1-19**N**
26	**HOLIDAY**			
27				1-04**N**
28	1-00	1-07	1-00**L**	1-07
29				1-44**N**
30				2-04**N**

87Mar Strike 88.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23	2-30	2-30**H**	2-14	2-14
26	**HOLIDAY**			
27				1-59**N**
28	1-52	2-00	1-52**L**	2-00
29				2-60**N**
30				3-18**N**

87Mar Strike 90.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	4-04	4-04	3-28**L**	3-28
21				3-33**N**
22				3-21**N**
23				2-58**N**
26	**HOLIDAY**			
27				2-30**N**
28				2-37**N**
29	3-45	3-45	3-45	3-45
30	3-45	4-10**H**	3-45	4-10

87Mar Strike 92.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21	4-04	4-24**H**	4-04**L**	4-24
22				4-14**N**
23				3-43**N**
26	**HOLIDAY**			
27				3-10**N**
28				3-15**N**
29				4-25**N**
30				5-07**N**

87Mar Strike 94.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22	4-50	5-08**H**	4-50	5-08
23				4-37**N**
26	**HOLIDAY**			
27				3-63**N**
28	4-00	4-10	4-00**L**	4-10
29				5-25**N**
30				6-13**N**

87Mar Strike 96.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22	5-60	6-11**H**	5-53	6-11
23				5-40**N**
26	**HOLIDAY**			
27				4-59**N**
28	5-00	5-00	5-00**L**	5-00
29				6-35**N**
30				7-25**N**

Put volume of sales Reported in contracts—Future 87Mar

May	84.00	88.00	90.00	92.00	94.00	96.00	TOTAL
1							
2							
5							
6							
7							
8							
9							
12							
13							
14							
15							
16							
19	1**L**						1**L**
20			128**H**				128**H**
21				4**H**			4
22					5**H**	15**H**	20
23		2**L**					2
26	**HOLIDAY**						
27							
28	30**H**				1**L**	4**L**	35
29		19**H**	103				122
30			50**L**				50
TOTAL	31	21	281	4	6	19	362

Put open contracts Reported in contracts—Future 87Mar

May	84.00	88.00	90.00	92.00	94.00	96.00	TOTAL
1							
2							
5							
6							
7							
8							
9							
12							
13							
14							
15							
16							
19	1**L**						1**L**
20	1		103**L**				104
21	1		103	4**H**			108
22	1		103	4	5**L**	15**L**	128
23	1	2**L**	103	4	5	15	130
26	**HOLIDAY**						
27	1	2	103	4	5	15	130
28	31**H**	2	103	4	6**H**	19**H**	165
29	31	21**H**	103	4	6	19	184
30	31	21	128**H**	4	6	19	209**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

Jun	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 70.00

Jun	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26	0-01	0-01**H**	0-01**L**	0-01
27				0-01**N**
30				0-01**N**

86Sep Strike 72.00

Jun	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-02	0-02	0-02**L**	0-02
9	0-03	0-03**H**	0-03	0-03
10				0-03**N**
11				0-03**N**
12	0-02	0-02	0-02	0-02
13				0-02**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 74.00

Jun	Open	High	Low	Close
2	0-01	0-02	0-01**L**	0-02
3	0-03	0-03	0-03	0-03
4	0-07	0-07**H**	0-07	0-07
5	0-06	0-06	0-06	0-06
6	0-04	0-04	0-01	0-03
9	0-04	0-05	0-03	0-05
10	0-04	0-05	0-04	0-05
11	0-05	0-06	0-05	0-05
12	0-04	0-04	0-04	0-04
13	0-03	0-03	0-03	0-03
16	0-03	0-03	0-01	0-01
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 76.00

Jun	Open	High	Low	Close
2	0-05	0-06	0-05	0-06
3	0-06	0-07	0-05	0-05
4	0-05	0-15**H**	0-05	0-14
5	0-14	0-14	0-09	0-10
6	0-06	0-08	0-06	0-06
9	0-06	0-09	0-06	0-08
10	0-09	0-12	0-08	0-09
11	0-09	0-10	0-08	0-08
12	0-07	0-08	0-06	0-06
13	0-04	0-04	0-02	0-04
16				0-03**N**
17	0-02	0-02	0-02	0-02
18	0-02	0-02	0-02	0-02
19	0-02	0-02	0-02	0-02
20	0-03	0-03	0-02	0-02
23	0-01	0-01	0-01**L**	0-01
24				0-01**N**
25				0-01**N**
26	0-01	0-01	0-01	0-01
27				0-01**N**
30				0-01**N**

86Sep Strike 78.00

Jun	Open		High	Low	Close	
2	0-09		0-15	0-09	0-13	0-15
3	0-13		0-16	0-10	0-10	
4	0-08		0-24**H**	0-08	0-20	
5	0-20		0-20	0-15	0-16	
6	0-12	0-11	0-12	0-08	0-08	0-09
9	0-08		0-14	0-07	0-13	
10	0-13		0-19	0-13	0-14	0-13
11	0-14		0-19	0-11	0-12	
12	0-10		0-14	0-09	0-10	
13	0-08		0-08	0-05	0-05	
16	0-04		0-04	0-03	0-03	
17	0-03		0-04	0-03	0-03	
18	0-03		0-04	0-02	0-03	
19	0-04		0-04	0-04	0-04	
20	0-03		0-03	0-03	0-03	
23	0-03		0-03	0-02	0-02	
24	0-02		0-02	0-01**L**	0-01	
25	0-01		0-01	0-01	0-01	
26	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	

86Sep Strike 80.00

Jun	Open		High	Low	Close	
2	0-12		0-27	0-12	0-27	
3	0-26		0-29	0-18	0-18	
4	0-17		0-36**H**	0-15	0-34	
5	0-32		0-36	0-24	0-26	
6	0-17		0-19	0-13	0-15	0-14
9	0-15	0-13	0-29	0-13	0-23	
10	0-25		0-31	0-23	0-24	
11	0-24		0-31	0-20	0-20	0-22
12	0-24		0-24	0-15	0-18	
13	0-18		0-18	0-09	0-10	
16	0-07	0-10	0-10	0-05	0-06	
17	0-05		0-06	0-05	0-06	
18	0-06		0-06	0-04	0-05	
19	0-06		0-07	0-06	0-07	
20	0-08		0-08	0-05	0-05	
23	0-04		0-05	0-04	0-04	
24	0-03		0-03	0-02	0-03	
25	0-02		0-03	0-02	0-03	
26	0-02		0-02	0-02	0-02	
27	0-02		0-02	0-02	0-02	
30	0-02		0-02	0-01**L**	0-02	

86Sep Strike 82.00

Jun	Open		High	Low	Close	
2	0-22		0-44	0-19	0-40	0-44
3	0-40		0-44	0-31	0-32	0-31
4	0-26		0-55**H**	0-24	0-49	0-51
5	0-45	0-48	0-53	0-37	0-40	
6	0-31		0-31	0-22	0-22	
9	0-20		0-42	0-20	0-38	
10	0-40		0-51	0-37	0-37	0-38
11	0-37		0-46	0-30	0-31	
12	0-32		0-33	0-25	0-27	
13	0-24	0-22	0-24	0-15	0-15	
16	0-11		0-11	0-08	0-08	
17	0-08		0-10	0-08	0-09	
18	0-08		0-09	0-07	0-08	
19	0-09		0-12	0-09	0-11	
20	0-12		0-12	0-07	0-07	
23	0-07		0-07	0-06	0-06	
24	0-04		0-05	0-04	0-04	
25	0-03		0-04	0-03	0-04	
26	0-04		0-04	0-03	0-03	
27	0-03		0-04	0-03	0-03	
30	0-03		0-03	0-02**L**	0-02	

86Sep Strike 84.00

Jun	Open		High	Low	Close	
2	0-40	0-39	1-00	0-34	1-00	
3	0-60	0-56	1-01	0-48	0-48	
4	0-40		1-20**H**	0-37	1-12	1-07
5	1-04	1-06	1-13	0-53	0-60	0-59
6	0-43	0-41	0-48	0-32	0-33	
9	0-30		1-02	0-29	0-58	0-60
10	0-60	0-57	1-12	0-55	0-55	0-57
11	0-54	0-55	1-10	0-46	0-47	0-46
12	0-43	0-44	0-49	0-38	0-43	0-42
13	0-33		0-33	0-24	0-24	
16	0-21	0-24	0-24	0-15	0-16	
17	0-15	0-16	0-18	0-14	0-16	
18	0-17		0-17	0-14	0-14	
19	0-16		0-20	0-15	0-20	
20	0-22		0-22	0-12	0-12	
23	0-10		0-11	0-08	0-09	0-08
24	0-08		0-08	0-06	0-07	
25	0-06		0-08	0-06	0-08	
26	0-08		0-08	0-06	0-07	
27	0-06		0-06	0-05	0-05	
30	0-03		0-05	0-03**L**	0-04	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 86.00

Jun	Open		High	Low	Close	
2	0-58		1-30	0-52	1-28	1-30
3	1-18	1-15	1-32	1-03	1-03	1-05
4	0-57	1-00	1-60H	0-57	1-44	
5	1-35	1-34	1-48	1-16	1-25	
6	1-01	1-02	1-08	0-50	0-50	0-51
9	0-49	0-47	1-31	0-47	1-22	
10	1-22		1-42	1-16	1-18	1-16
11	1-16		1-40	1-05	1-05	1-06
12	1-02	1-00	1-10	0-55	1-00	1-02
13	0-56		0-56	0-37	0-38	0-39
16	0-38		0-38	0-23	0-26	0-28
17	0-23		0-27	0-21	0-25	
18	0-25	0-24	0-25	0-20	0-22	
19	0-25		0-31	0-24	0-30	0-31
20	0-34		0-35	0-18	0-20	
23	0-20		0-20	0-13	0-13	0-14
24	0-12		0-13	0-10	0-11	
25	0-08		0-13	0-07L	0-13	
26	0-15	0-13	0-15	0-11	0-11	
27	0-10		0-11	0-08	0-10	
30	0-10		0-10	0-07	0-07	

86Sep Strike 88.00

Jun	Open		High	Low	Close	
2	1-20	1-25	2-06	1-14	2-06	
3	1-58	1-60	2-12	1-32	1-32	1-40
4	1-20	1-27	2-42H	1-20	2-20	2-25
5	2-05	2-09	2-28	1-49	2-01	
6	1-26	1-32	1-44	1-10	1-10	1-13
9	1-13		2-08	1-06	1-63	1-60
10	1-62	1-57	2-20	1-52	1-55	1-60
11	1-56		2-16	1-34	1-34	1-37
12	1-30		1-45	1-20	1-30	1-32
13	1-20		1-20	0-54	0-60	0-62
16	0-58		0-58	0-35	0-42	
17	0-33		0-43	0-30	0-36	
18	0-35		0-40	0-33	0-34	
19	0-40	0-38	0-50	0-38	0-49	0-50
20	0-55	0-52	0-55	0-29	0-29	0-30
23	0-29		0-31	0-21	0-21	0-23
24	0-21		0-22	0-17	0-19	
25	0-16	0-17	0-21	0-14	0-20	0-21
26	0-23		0-23	0-18	0-19	
27	0-15		0-17	0-14	0-16	
30	0-15	0-14	0-15	0-12L	0-13	

86Sep Strike 90.00

Jun	Open		High	Low	Close	
2	2-00	2-03	2-62	1-50	2-54	2-61
3	2-41	2-38	3-00	2-14	2-14	2-17
4	1-60	2-00	3-35H	1-60	3-14	3-12
5	2-60		3-15	2-33	2-52	
6	2-15	2-10	2-20	1-45	1-45	1-50
9	1-44		2-61	1-42	2-44	2-50
10	2-53		3-15	2-27	2-34	2-40
11	2-34		3-06	2-12	2-20	2-16
12	2-04	2-12	2-26	1-53	2-08	2-10
13	1-52	1-56	1-56	1-18	1-24	1-28
16	1-22	1-25	1-26	0-56	0-63	1-00
17	0-51	0-55	1-03	0-49	0-58	0-59
18	0-57	0-58	0-62	0-51	0-54	0-55
19	0-60		1-15	0-60	1-13	1-15
20	1-16	1-19	1-19	0-44	0-46	0-48
23	0-46	0-48	0-50	0-34	0-36	0-37
24	0-34	0-31	0-35	0-26	0-31	0-30
25	0-26		0-34	0-23	0-33	0-34
26	0-35	0-36	0-36	0-28	0-31	0-30
27	0-25		0-27	0-24	0-25	
30	0-24		0-24	0-20L	0-21	

86Sep Strike 92.00

Jun	Open		High	Low	Close	
2	2-52		3-60	2-32	3-55	3-60
3	3-35	3-40	3-61	3-02	3-05	3-02
4	2-54	2-44	4-38H	2-43	4-10	
5	4-05	3-62	4-16	3-27	3-47	3-44
6	2-58	2-63	3-07	2-18	2-25	2-18
9	2-32	2-33	4-04	2-19	3-46	3-52
10	3-52		4-11	3-25	3-26	3-34
11	3-36		4-03	3-00	3-03	3-05
12	2-57	2-54	3-15	2-40	2-57	2-62
13	2-33		2-34	1-61	2-01	2-02
16	1-59		1-60	1-20	1-31	1-28
17	1-18	1-13	1-35	1-09	1-23	
18	1-23	1-25	1-29	1-14	1-20	1-21
19	1-29		1-52	1-24	1-51	1-52
20	1-52	1-55	1-57	1-07	1-11	
23	1-11	1-07	1-13	0-53	0-56	0-58
24	0-54	0-49	0-56	0-44	0-49	0-51
25	0-40	0-43	0-56	0-38	0-55	0-56
26	0-57		0-60	0-46	0-50	0-51
27	0-43	0-41	0-45	0-38	0-38	0-41
30	0-38		0-38	0-33L	0-35	0-37

86Sep Strike 94.00

Jun	Open		High	Low	Close	
2	3-38		5-05	3-28	5-00	
3	4-50	4-38	5-02	4-06	4-06	4-07
4	3-46	3-45	5-50H	3-39	5-25	
5	5-20		5-20	4-32	4-54	
6	4-00	3-55	4-08	3-18	3 18	3-25
9	3-20	3-25	5-07	3-12	4-52	4-55
10	5-07		5-30	4-30	4-33	4-37
11	4-25	4-31	5-16	4-02	4-02	4-04
12	4-09		4-20	3-35	3-60	
13	3-29	3-32	3-32	2-48	2-53	2-51
16	2-50		2-50	1-58	2-08	
17	1-50	1-54	2-14	1-47	1-60	2-00
18	1-63		2-04	1-50	1-57	1-59
19	2-04		2-34	2-00	2-28	2-34
20	2-36	2-42	2-46	1-42	1-45	1-44
23	1-40	1-44	1-50	1-16	1-22	1-25
24	1-12	1-17	1-23	1-05	1-14	
25	1-00	1-02	1-21	0-60	1-20	1-21
26	1-27	1-28	1-30	1-07	1-12	1-14
27	1-03	1-00	1-07	0-60	0-63	1-00
30	0-56		0-62	0-54L	0-56	0-57

86Sep Strike 96.00

Jun	Open		High	Low	Close	
2	4-51		6-24	4-37	6-24	
3	5-55		6-33	5-14	5-14	5-20
4	4-58		7-17H	4-42	6-44	6-52
5	6-50		6-54	5-54	6-13	
6	5-15		5-20	4-24	4-24	
9	4-32		6-34	4-18	6-05	
10	6-40		6-50	5-44	5-52	
11	5-56		6-34	5-14	5-14	
12	4-60		5-35	4-47	5-08	
13	4-31	4-28	4-31	3-50	3-50	3-55
16	3-40		3-44	2-47	2-59	2-60
17	2-36		3-04	2-36	2-49	
18	2-52		2-58	2-39	2-46	2-49
19	2-59		3-32	2-59	3-32	
20	3-40		3-46	2-25	2-28	2-29
23	2-36		2-37	1-58	2-00	2-01
24	1-55	1-52	2-01	1-41	1-51	
25	1-32	1-35	1-62	1-30	1-62	
26	2-03	2-00	2-10	1-44	1-52	1-54
27	1-35	1-33	1-45	1-30	1-32	1-35
30	1-24	1-30	1-31	1-20L	1-25	1-26

86Sep Strike 98.00

Jun	Open		High	Low	Close	
2	5-54		7-50	5-54	7-50	
3	7-29		7-58	6-46	6-46	
4	6-16		8-46H	6-16	8-17	
5	7-40		7-40	7-29	7-40	
6	6-38		6-40	5-49	5-49	
9	5-39		7-55	5-39	7-34	
10	7-47		7-47	7-16	7-16	
11	7-61		8-00	6-34	6-34	
12	6-50		6-50	6-03	6-34	
13	5-48		5-48	5-05	5-05	
16	4-60		4-60	3-44	3-60	
17	3-32	3-34	4-03	3-32	3-51	
18	3-45		3-57	3-42	3-49	
19	4-07		4-42	4-07	4-42	
20	4-54		4-54	3-27	3-28	
23	3-36		3-36	2-55	2-61	
24	2-44		2-60	2-30	2-43	
25	2-15		2-51	2-12	2-50	2-51
26	2-55	2-62	3-02	2-32	2-41	
27	2-18	2-15	2-28	2-13	2-15	2-17
30	2-05		2-14	1-63L	2-00	2-03

86Sep Strike 100.00

Jun	Open		High	Low	Close	
2	7-42		9-28	7-31	9-28	
3	9-10		9-37	8-18	8-18	
4	9-20		10-18H	9-20	9-56	
5	9-57		9-57	9-00	9-07	
6	7-27		7-27	7-20	7-20	
9	7-13		9-18	7-13	9-10	
10	9-40		9-40	8-56	8-56	
11	8-47		9-41	8-02	8-02	
12	8-04		8-06	7-48	8-06	
13	6-27		6-32	6-27	6 30	
16	5-21		5-21	5-12	5-12	
17	4-44		5-02	4-44	5-02	
18	5-00		5-05	4-63	4-63	
19	5-42		6-01	5-36	6-01	
20	5-14		5-14	4-42	4-42	
23	4-43		4-43	4-01	4-01	
24	3-56		4-05	3-32	3-48	
25	3-28		3-57	3-11	3-55	3-57
26	4-08		4-08	3-39	3-46	
27	3-24		3-31	3-14	3-19	
30	2-60	2-59	3-09	2-59L	2-63	

86Sep Strike 102.00

Jun	Open		High	Low	Close	
2	9-56		11-14	9-56	11-14	
3	11-31		11-31	9-58	9-58	
4	9-40		11-42H	9-40	11-42	
5	10-49		10-49	10-48	10-48	
6	9-63		9-63	8-50	8-50	
9	8-51		10-60	8-51	10-54	
10	10-56		10-56	10-30	10-30	
11	10-38		11-15	9-44	9-44	
12					9-46N	
13	8-03		8-03	8-00	8-00	
16	6-48		6-48	6-40	6-40	
17					6-30N	
18					6-28N	
19					7-34N	
20	6-60		6-60	6-04	6-04	
23	6-06		6-06	5-24	5-24	
24	5-06		5-12	4-59	5-04	
25	4-28		5-12	4-28	5-12	
26	4-56		5-05	4-56	5-04	
27	4-21		4-41	4-21	4-33	
30	4-02		4-10	4-02L	4-10	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Jun	86Sep Strike 104.00				86Sep Strike 106.00				86Sep Strike 108.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	11-44	13-11	11-44	13-11				15-10N				
3	13-22	13-22	11-44	11-44				13-34N				
4				13-34N				15-24N				
5	13-30	13-30H	12-38	12-38				14-28N				
6				10-38A				12-28A				
9				12-48N				14-40N				
10				12-20N				14-10N				
11				11-30N				13-15N				
12				11-32N				13-22N				
13				9-42N				11-30N				
16				8-16N				9-62N	11-36	11-53H	11-36L	11-48
17				8-02N				9-48N				11-35N
18				8-02N				9-49N				11-37N
19				9-13N				11-00N				12-56N
20				7-40N				9-24N				11-12N
23	7-30	7-30	6-56	6-56				8-35N				10-24N
24	6-51	6-51	6-38	6-38				8-16N				10-02N
25	6-00	6-45	6-00L	6-45				8-22N				10-10N
26	6-43	6-43	6-36	6-36				8-14N				10-00N
27				5-60N				7-33N				9-14N
30				5-34N				7-04N				8-53N

86Sep Strike 110.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16	13-20	13-47H	13-20L	13-40
17				13-28N
18				13-31N
19				14-50N
20				13-04N
23				12-16N
24				11-56N
25				12-00N
26				11-54N
27				11-00N
30				10-36N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

Jun	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2				225	34	287	259	845	860	4,201	6,550	11,053H
3				10	130	161	1,056	4,542H	3,359H	3,395	5,190	5,670
4				11	33	550	892	1,209	1,942	2,174	10,474H	9,830
5				21	1,197H	2,327H	1,268	2,498	2,018	3,173	4,461	5,203
6				13	419	303	357	436	2,009	4,647	4,575	5,656
9			1L	143	63	141	412	845	1,711	5,009H	7,946	5,375
10					32	170	553	698	2,938	3,483	3,649	8,727
11			1	2	10	104	1,149	722	993	3,623	2,972	5,196
12			6H	15	410	559	346	1,306	1,787	3,049	4,109	5,022
13				1L	139	110	128	1,380	2,115	2,383	2,756	4,194
16				344H		7L	1,638H	340	1,823	2,441	2,582	3,327
17					63	567	907	925	1,071	1,461	4,456	2,805
18					146	879	358	287	701	593	2,650	1,691
19					35	177	257	115	386	367L	1,359	3,153
20					135	269	175	84	306	497	840	4,188
23					109	789	622	74	858	1,620	679	2,697
24						62	210	386	244	1,141	2,667	3,815
25						485	52	239	431	845	987	1,545
26		50H			2L	243	122	107	227L	407	334L	1,685
27						549	16L	69L	374	401	883	1,296L
30						1,691	638	87	540	421	702	1,328
TOTAL		50	8	785	2,957	10,430	11,415	17,194	26,693	45,331	70,821	93,456

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	11,876H	7,917H	5,523	832	264	29	1L				50,756H
3	9,341	3,816	4,053	2,840	1,135H	104	1				44,803
4	10,145	1,868	1,661	260	11	57					41,117
5	4,513	3,825	1,237	57	400	75	1,000H				33,273
6	6,422	2,590	1,513	310		1,271H					30,521
9	11,328	5,086	1,871	152	35	1L					40,119
10	5,658	3,093	526	3L	197	200					29,927
11	4,011	2,208	403L	563	365	100					22,422
12	4,520	914L	453	61	147						22,704
13	4,030	3,128	1,097	31	3	1					22,396
16	4,146	3,581	2,794	146	50				10H	10H	23,239
17	5,354	1,700	2,917	353	3						22,582
18	5,325	3,864	2,348	2,328	172						21,342
19	5,232	4,335	2,462	131	117						18,126
20	6,470	2,436	2,350	166	2L	2					17,920
23	3,173	2,490	3,601	325	137	116					17,290
24	4,299	3,376	5,253	1,584	63	40	510				23,650
25	3,056	7,287	6,304H	3,166	805	15					25,237
26	2,840	3,768	2,633	2,537	30	22	3				15,010L
27	2,079L	3,693	2,255	3,852H	567	347	1				16,382
30	2,520	6,389	1,871	1,844	486						18,517
TOTAL	116,338	77,364	54,025	21,561	4,989	2,380	1,516		10	10	557,333

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Jun	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2	24H	250H	156L	935	680	6,219L	2,824L	4,758L	6,242L	6,609L	8,544L	16,074L
3	24	250	156	945	671L	6,238	3,483	8,708	7,719	6,675	11,480	16,315
4	24	250	156	950H	676	6,319	3,818	8,968	8,520	6,677	15,754	16,595
5	24	250	156	950	1,391	8,362	4,240	9,801	9,296	7,702	15,975	16,813
6	24	250	156	941	1,586	8,171	4,349	9,962	9,246	8,288	17,358	16,812
9	24	250	157	817	1,615	8,132	4,483	10,182	9,383	9,049	18,551	18,092
10	24	250	157	817	1,629	8,091	4,716	10,193	9,584	7,855	19,685	22,483
11	24	250	158	818	1,617	8,080	5,340	10,495	9,489	10,345H	19,957H	22,675
12	24	250	163H	822	1,848	8,111	5,406H	11,160	9,242	8,466	18,484	22,417
13	24	250	163	822	1,959	8,149	5,378	11,202H	9,759	8,973	18,204	21,661
16	24	250	163	809L	1,955	8,153	4,617	10,430	10,258	9,026	18,022	22,460
17	24	250	163	809	1,967	8,313	4,712	10,260	10,292	8,982	16,227	23,049
18	24	250	163	809	2,097H	9,105	4,970	10,241	9,823	8,709	16,022	22,734
19	24	250	163	809	2,097	9,147	4,924	10,207	10,327	8,728	15,502	23,837H
20	24	250	163	809	2,087	9,408	4,820	10,206	10,340	8,746	15,409	22,577
23	24	250	163	809	1,979	9,493	4,773	10,211	10,143	9,234	15,482	21,838
24	24	250	163	809	1,979	9,492	4,711	10,163	10,256	8,811	13,713	21,785
25	24	250	163	809	1,979	9,642	4,673	10,277	10,525H	8,460	13,539	21,319
26	24	250	163	809	1,979	9,645	4,783	10,309	10,214	8,337	13,609	21,474
27	24	250	163	809	1,979	9,653	4,814	10,327	10,225	8,361	13,604	21,351
30	24	250	163	809	1,979	9,661H	4,760	10,290	9,846	8,369	13,352	21,370

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	28,061H	19,484H	13,335	7,038	5,611	5,215H	1,672	2H			133,733L
3	26,111	18,334	12,172	6,087	6,094H	5,215	1,664L	2			138,343
4	26,548	17,329	10,928	5,841	6,058	5,178	1,664	2			142,255
5	27,824	16,439	10,153	5,835	4,985	5,093	1,968H	2			147,259
6	25,286	15,278	9,187	5,857	4,985	4,777	1,968	2			144,483
9	27,067	15,447	7,968	5,790	4,937	4,766	1,960	2			148,672
10	24,086	13,528	7,985	5,789	4,931	4,766	1,960	2			148,531
11	24,620	13,830	7,682	5,559	5,125	4,666	1,960	2			152,692
12	24,616	12,839L	7,325L	5,542L	4,748L	4,666	1,960	2			148,091
13	23,808	13,474	7,528	5,553	4,748	4,665	1,960	2			148,282
16	23,237	13,333	7,923	5,679	4,798	4,665	1,960	2			147,764
17	24,138	13,260	8,419	5,631	4,798	4,665	1,960	2			147,921
18	21,739	14,211	9,060	6,054	4,916	4,665	1,960	2			147,554
19	24,210	15,066	10,029	6,019	4,867	4,665	1,960	2			152,833
20	23,999	15,220	10,370	6,019	4,866	4,667	1,960	2			151,942
23	23,346	15,913	12,310	6,113	4,856	4,551	1,960	2			153,450
24	21,612	16,716	14,608	6,439	4,894	4,562	1,845	2			152,834
25	21,970	16,870	15,725	7,769	5,249	4,543	1,845	2			155,633
26	21,076	17,095	15,597	8,815	5,233	4,544	1,847	2			155,805H
27	20,578L	16,976	15,940H	9,111	5,255	4,517L	1,848	2			155,787
30	20,826	17,543	15,643	9,430H	5,085	4,517	1,848	2			155,767

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26	0-01	0-01H	0-01L	0-01
27				0-01N
30				0-01N

86Dec Strike 72.00

Jun	Open	High	Low	Close
2				0-10N
3				0-07N
4				0-11N
5				0-11N
6				0-08N
9				0-11N
10				0-11N
11				0-12N
12				0-11N
13				0-06N
16				0-03N
17				0-03N
18				0-03N
19				0-05N
20				0-02N
23				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
30				0-01N

86Dec Strike 74.00

Jun	Open	High	Low	Close
2	0-09	0-15	0-09L	0-15
3				0-11N
4	0-20	0-20H	0-18	0-18
5				0-18N
6				0-12N
9				0-16N
10				0-16N
11				0-16N
12				0-15N
13				0-09N
16				0-05N
17				0-05N
18				0-05N
19				0-07N
20				0-06N
23				0-04N
24				0-03N
25				0-03N
26				0-03N
27				0-02N
30				0-02N

86Dec Strike 76.00

Jun	Open	High	Low	Close
2	0-12	0-22	0-12L	0-22
3	0-20	0-20	0-17	0-17
4				0-26N
5	0-35	0-35H	0-29	0-29
6	0-25	0-25	0-22	0-22
9				0-25N
10				0-28N
11	0-34	0-35	0-29	0-29
12				0-25N
13	0-20	0-20	0-14	0-14
16				0-09N
17				0-08N
18				0-08N
19				0-12N
20				0-08N
23				0-06N
24				0-05N
25				0-05N
26				0-05N
27				0-04N
30				0-04N

86Dec Strike 78.00

Jun	Open	High	Low	Close
2				0-33N
3	0-40	0-40	0-27	0-27
4				0-42N
5	0-45	0-46H	0-43	0-44
6	0-35	0-35	0-30	0-30
9				0-37N
10				0-39N
11	0-41	0-42	0-40	0-40
12				0-36N
13				0-22N
16	0-15	0-15	0-14	0-14
17				0-12N
18				0-12N
19				0-16N
20				0-12N
23	0-15	0-15	0-15	0-15
24				0-11N
25	0-10	0-10	0-10L	0-10
26				0-10N
27				0-09N
30				0-09N

86Dec Strike 80.00

Jun	Open	High	Low	Close
2	0-33	0-50	0-33	0-50
3	0-54	0-60	0-42	0-42
4	1-20	1-20H	1-11	1-14
5	1-10	1-10	0-63	1-00
6	0-50	0-50	0-42	0-42
9	0-46	0-56	0-40	0-54
10	1-00	1-00	0-55	0-55
11	1-00	1-02	0-53	0-53
12	0-54	0-54	0-51	0-51
13	0-42	0-42	0-33	0-33
16	0-24	0-24	0-22	0-22
17				0-21N
18	0-22	0-22	0-22	0-22
19	0-28	0-29	0-28	0-29
20	0-24	0-24	0-22	0-22
23	0-22 0-21	0-22	0-20	0-20
24				0-18N
25				0-18N
26	0-20	0-20	0-18	0-18
27	0-16	0-16	0-16L	0-16
30				0-16N

86Dec Strike 82.00

Jun	Open	High	Low	Close
2	0-53	1-10	0-53	1-10
3	1-14	1-18	0-60	0-60
4	1-18	1-36H	1-18	1-30
5	1-30	1-30	1-18	1-20
6	1-03	1-04	0-58	0-58
9	0-60	1-15	0-58	1-15
10				1-15N
11				1-09N
12	1-19	1-19	1-07	1-07
13				0-47N
16	0-42	0-42	0-33	0-33
17				0-31N
18	0-33	0-34	0-30	0-30
19	0-41	0-42	0-41	0-42
20	0-43	0-43	0-28	0-28
23				0-24N
24	0-22	0-27	0-22L	0-24
25	0-24	0-24	0-24	0-24
26	0-24	0-25	0-24	0-25
27				0-23N
30				0-21N

86Dec Strike 84.00

Jun	Open	High	Low	Close
2	1-14	1-41	1-14	1-41
3	1-39	1-50	1-21	1-21
4	1-37	2-05H	1-37	2-00
5	2-02	2-02	1-50	1-50
6	1-30	1-30	1-15	1-18
9	1-15	1-45	1-15	1-42
10	1-56	1-58	1-43	1-43
11	1-52	1-60	1-35	1-35 1-40
12	1-40	1-40	1-27	1-32
13	1-07	1-08	1-01	1-01
16	1-02	1-02	0-45	0-45
17	0-44	0-48	0-44	0-45
18	0-45	0-45	0-44	0-44
19	0-55	0-63	0-52	0-63
20	0-55	0-55	0-45	0-45
23	0-47	0-47	0-36	0-36
24	0-35	0-35	0-33	0-33
25	0-31	0-33	0-31L	0-33
26				0-33N
27	0-34	0-34	0-31	0-31
30				0-29N

86Dec Strike 86.00

Jun	Open	High	Low	Close
2	1-42	2-15	1-42	2-15
3	2-15	2-22	1-55	1-55
4	1-60	2-55H	1-60	2-45
5	2-50	2-50	2-21	2-21
6	1-45	1-45	1-45	1-45
9	1-47	2-26	1-47	2-15
10	2-20	2-35	2-14	2-14
11	2-22	2-47	2-05	2-05
12	2-11	2-11	2-02	2-03
13	1-32	1-35	1-28	1-28
16	1-12	1-14	1-00	1-01
17	0-62	1-08	0-62	1-00
18	1-02	1-02	0-59	1-00
19	1-08	1-29	1-08	1-29
20	1-28	1-28	1-00	1-00
23	0-53	0-53	0-49	0-51 0-50
24	0-51	0-51	0-45	0-46
25	0-44	0-48	0-39	0-48
26	0-51	0-51	0-48	0-48
27	0-45	0-45	0-43	0-43
30	0-40	0-42	0-38L	0-40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Jun	Open	High	Low	Close
2	2-26	3-10	2-14	3-04
3	2-55	3-08	2-35	2-35
4	2-44	3-40**H**	2-44	3-25
5	3-30	3-30	3-00	3-02
6	2-31	2-42	2-17	2-17
9	2-12	3-10	2-07	2-62
10	3-10	3-17	3-00	3-00
11	3-10	3-30	2-49	2-49
12	2-50	2-50	2-45	2-45
13	2-00	2-04	1-62	1-62
16	1-48	1-48	1-27	1-29
17	1-23	1-30	1-20	1-26
18	1-26	1-28	1-20	1-25
19	1-45	1-59	1-42	1-59
20	1-59	1-59	1-25	1-25 1-26
23	1-28	1-28	1-10	1-10
24	1-08	1-08	1-00	1-02
25	0-62	1-05	0-55**L**	1-05
26	1-10	1-10	1-03	1-04
27	1-01	1-01	0-59	0-62
30	0-58	0-59	0-56	0-56

86Dec Strike 90.00

Jun	Open	High	Low	Close
2	2-63	4-00	2-63	3-60
3	3-48 3-49	4-01	3-20	3-20
4	4-14	4-40**H**	4-00	4-22
5	4-20	4-20	3-55	3-59
6	3-12	3-30	2-60	2-60
9	2-60	4-08	2-53	3-58
10	3-57	4-20	3-56	3-59
11	4-03	4-30	3-38	3-38
12	3-34	3-47	3-24	3-35
13	3-08	3-08	2-40	2-41 2-42
16	2-20	2-20	1-60	2-05
17	1-55	2-07	1-55	1-62
18	1-61	2-02	1-60	2-00
19	2-16 2-17	2-31	2-16	2-31
20	2-20	2-20	1-58	1-58
23	1-55	1-[illegible]	1-37	1-37
24	1-27	1-40	1-26	1-30
25	1-23	1-35	1-14**L**	1-35
26	1-32	1-35	1-30	1-35
27	1-24	1-27	1-22	1-25
30	1-16	1-20	1-15	1-17 1-18

86Dec Strike 92.00

Jun	Open	High	Low	Close
2	3-55	5-00	3-55	5-00
3	4-57	5-08	4-16	4-16
4	4-02	5-45**H**	4-02	5-30
5	5-30	5-30	4-58	4-61
6	3-50	3-50	3-43	3-43
9	3-58	4-58	3-44	4-58
10	5-02	5-11	4-56	4-57
11	5-12	5-34	4-28	4-28
12	4-46	4-46	4-04	4-24
13	3-38	3-39	3-26	3-28
16	3-01	3-01	2-41	2-41
17	2-32	2-43	2-32	2-36
18	2-38	2-40	2-26	2-38
19	2-47	3-11	2-47	3-11
20	2-52	2-59	2-33	2-34
23	2-37	2-39	2-09	2-09
24	2-03	2-07	1-58	2-01
25	1-54	2-06	1-42**L**	2-06
26	2-10	2-12	1-60	2-05
27	1-53	1-58	1-52	1-55
30	1-45	1-48	1-42	1-46 1-48

86Dec Strike 94.00

Jun	Open	High	Low	Close
2	5-26	6-13	5-20	6-13
3	5-49	6-21	5-15	5-15
4	5-10	7-00**H**	5-01	6-43
5	6-35	6-35	6-04	6-04
6	5-22	5-26	4-44	4-44
9	5-30	6-12	5-30	6-03
10	6-02	6-22	5-63	5-63
11				5-33**N**
12	5-46	5-46	5-18	5-31
13	4-27	4-27	4-23	4-23
16	3-32	3-32	3-21	3-30
17	3-19	3-33	3-19	3-19
18	3-18	3-28	3-14	3-20
19	3-50	3-61	3-50	3-61
20	3-54	3-54	3-12	3-12
23	3-09	3-09	2-50	2-51
24	2-48	2-50	2-30	2-41
25	2-20	2-43	2-15	2-43
26	2-45	2-45	2-31	2-39
27	2-17	2-32	2-17	2-23
30	2-08	2-21	2-08**L**	2-12

86Dec Strike 96.00

Jun	Open	High	Low	Close
2	7-03	7-30	7-03	7-30
3	7-00	7-40	6-34	6-34
4	6-12	8-20**H**	6-06	8-00
5	8-00	8-00	7-23	7-23
6	7-20	7-20	5-53	5-53
9	6-10	7-22	6-10	7-22
10	7-23	7-60	7-11	7-11
11	7-60	7-60	6-45	6-45
12	7-00	7-00	6-46	6-46
13	5-28	5-28	5-24	5-24
16	4-54	4-54	4-20	4-26 4-25
17	4-15	4-32	4-11	4-15
18	4-10	4-20	4-04	4-14
19				4-61**N**
20	4-17	4-17	4-05	4-05
23	4-00	4-10	3-38	3-42
24	3-26	3-37	3-18	3-29
25	3-05	3-33	3-00	3-33
26	3-24	3-27	3-24	3-27
27	3-07	3-17	3-00	3-02
30	2-53	2-62	2-53**L**	2-57

86Dec Strike 98.00

Jun	Open	High	Low	Close
2	7-20	9-00	7-20	9-00
3	9-06	9-06	7-56	7-56
4	9-25	9-30**H**	9-25	9-30
5				8-51**N**
6				7-05**N**
9				8-52**N**
10	9-08	9-08	8-38	8-38
11				8-02**N**
12				8-02**N**
13				6-42**N**
16	5-24	5-33	5-24	5-33
17				5-18**N**
18	5-20	5-20	5-15	5-18
19				6-06**N**
20				5-09**N**
23	4-34	4-38	4-34	4-38
24	4-15	4-31	4-07	4-22
25	4-01	4-30	4-01	4-26
26	4-26	4-26	4-24	4-24
27	4-00	4-04	3-60	3-60
30	3-50	3-50	3-48**L**	3-48

86Dec Strike 100.00

Jun	Open	High	Low	Close
2	9-43	10-34	9-43	10-34
3	10-30	10-30	9-23	9-23
4	10-22	11-04**H**	10-22	11-04
5				10-22**N**
6				8-30**N**
9				10-24**N**
10				10-08**N**
11				9-30**N**
12				9-32**N**
13				8-00**N**
16				6-47**N**
17				6-32**N**
18				6-34**N**
19				7-26**N**
20				6-21**N**
23				5-47**N**
24	5-30	5-30	5-30	5-30
25				5-55**N**
26				5-28**N**
27	4-62	5-00	4-62**L**	5-00
30				4-49**N**

86Dec Strike 102.00

Jun	Open	High	Low	Close
2				12-14**N**
3				10-60**N**
4				12-48**N**
5				11-60**N**
6				9-60**N**
9				12-01**N**
10				11-48**N**
11				11-02**N**
12				11-04**N**
13				9-30**N**
16				8-06**N**
17				7-55**N**
18				7-55**N**
19				8-56**N**
20				7-41**N**
23				7-02**N**
24	6-49	6-49**H**	6-48**L**	6-48
25				6-53**N**
26				6-47**N**
27				6-15**N**
30				5-60**N**

86Dec Strike 104.00

Jun	Open	High	Low	Close
2				13-62**N**
3				12-40**N**
4				14-33**N**
5				13-43**N**
6				11-43**N**
9				13-46**N**
10				13-28**N**
11				12-39**N**
12				12-44**N**
13				11-02**N**
16				9-37**N**
17				9-20**N**
18				9-21**N**
19				10-29**N**
20				9-08**N**
23				8-28**N**
24				8-10**N**
25				8-15**N**
26				8-06**N**
27				7-37**N**
30				7-15**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 106.00

Jun	Open	High	Low	Close
2				15-52**N**
3				14-25**N**
4				16-23**N**
5				15-29**N**
6	14-10	14-10**H**	13-29**L**	13-29
9				15-39**N**
10				15-14**N**
11				14-25**N**
12				14-29**N**
13				12-42**N**
16				11-10**N**
17				10-59**N**
18				10-59**N**
19				12-07**N**
20				10-46**N**
23				9-61**N**
24				9-43**N**
25				9-51**N**
26				9-36**N**
27				9-00**N**
30				8-45**N**

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts--Future 86Dec

Jun	68.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
2			5L	7		7	4	9	4	185
3				1L	1L	11	39	113	176	137
4			50H			6	26	16	185	1,029
5				1	3	16	142H	2L	15	197
6				50H	11	71H	16	4		306
9						5	6	4	42	1,463H
10						5		20	17	213
11				2	15	27		59	51	2L
12					3	3	2	11	5	676
13				3		5		15	515	740
16						2	8	63	15	124
17					1	2	20	55	26	35
18						1L	2	2	51	413
19						14	1L	653	1,259H	1,036
20						5	1	12	634	1,417
23					51H	55	1	21	211	27
24							42	10	864	355
25					1		2	702H	37	79
26	1L					10	7		6	61
27						2		150	1L	7
30	7H								145	315
TOTAL	8		55	64	86	247	319	1,921	4,259	8,817

Jun	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
2	380	175	58	51	12	1L				898
3	80	445	111	3	2	1				1,120
4	233	434	154	22	200H	1				2,356
5	177	5	6L	1L						565L
6	369	300	2,361H	1					4H	3,433
9	648	122		1						2,291
10	538	3L	10	11	1L					818
11	1,044H			6						1,206
12	252	264	14	4						1,234
13	608	394	46	500						2,826
16	824	51	168	272	10					1,537
17	269	43	204	520						1,175
18	182	1,789H	812	1,056H	2					4,310
19	472	1,068	72							4,575H
20	12L	1,016	106	100						3,303
23	388	1,228	14	221	12					2,229
24	533	552	73	21	166	10	10H			2,636
25	705	762	22	26	63					2,399
26	152	866	147	2						1,252
27	562	461	23	16	45	10				1,277
30	395	960	97	105	17	60H				2,101
TOTAL	8,823	10,938	4,498	2,939	530	83	10		4	43,601

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Jun	68.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
2		45H	85H	15L	24L	165L	1,754L	521L	200L	1,088L
3		45	85	15	25	171	1,788	600	356	1,186
4		45	85	15	25	173	1,806	612	460	1,708
5		45	85	16	27	187	1,948	614	473	1,780
6		45	85	66	38	258	1,964	612	473	1,988
9		45	85	66	38	255	1,970	616	483	1,564
10		45	85	66	38	260	1,970	626	490	1,775
11		45	85	67H	53	287	1,970	634	490	1,576
12		45	85	67	56	284	1,972	635	494	1,587
13		45	85	67	56	289	1,972	637	895	1,377
16		45	85	67	56	289	1,980	659	894	1,377
17		45	85	67	55	291	2,000	661	904	1,378
18		45	85	67	55	292	2,002	662	903	1,786
19		45	85	67	55	296	2,003	1,282	1,624H	2,012
20		45	85	67	55	301	2,004	1,274	1,422	1,851
23		45	85	67	106	352	2,005	1,295	1,306	2,111
24		45	85	67	106	352	2,047	1,305	1,379	2,113
25		45	85	67	107H	352	2,049	1,500H	1,396	2,056
26	1L	45	85	67	107	362	2,056H	1,000	1,371	2,078
27	1	45	85	67	107	364H	2,056	1,055	1,372	2,043
30	8H	45	85	67	107	364	2,056	1,055	1,373	2,129H

Jun	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
2	959	1,799	575	577	364H	30	4L	10H	33H	8,248L
3	954	1,738	543	523	363	30	4	10	33	8,469
4	1,055	1,805	627	523	178L	29L	4	10	33	9,193
5	949	1,631L	500L	513L	178	29	4	10	33	9,022
6	635L	1,703	2,825	514	178	29	4	10	33	11,460
9	976	1,654	2,825	514	178	29	4	10	33	11,345
10	1,359	1,651	2,835	524	179	29	4	10	33	11,979
11	1,968	1,651	2,835	524	179	29	4	10	33	12,440
12	1,948	1,712	2,837	520	179	29	4	10	33	12,497
13	2,412	1,834	2,879	673	179	29	4	10	33	13,476
16	3,160	1,662	2,843	673	189	29	4	10	33	14,055
17	3,327	1,645	2,847	861	189	29	4	10	33	14,431
18	3,303	2,441	3,359	1,525H	191	29	4	10	33	16,792
19	3,568	3,303	3,269	1,525	191	29	4	10	33	19,401
20	3,572	4,014	3,273	1,075	191	29	4	10	33	19,305
23	3,910	4,731	3,273	1,155	202	29	4	10	33	20,719
24	4,423	4,954	3,260	1,156	278	34	11H	10	33	21,658
25	4,924	5,454	3,270	1,176	291	34	11	10	33	22,860
26	5,074	5,906	3,350	1,178	291	34	11	10	33	23,059
27	5,631	6,317	3,373H	1,184	286	44	11	10	33	24,084
30	5,805H	6,872H	3,342	1,186	296	96H	11	10	33	24,940H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 84.00				**87Mar Strike 86.00**				**87Mar Strike 88.00**			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	2-00	2-39	2-00	2-39					4-06	4-10	4-06	4-10
3	2-23	2-23	2-10	2-10					4-05	4-10	3-35	3-35
4				2-61**N**					4-06	4-40**H**	4-06	4-40
5				2-36**N**	3-40	3-40**H**	3-16	3-16	4-30	4-30	4-06	4-08
6				1-62**N**				2-35**N**				3-16**N**
9				2-38**N**				3-21**N**				4-08**N**
10	2-48	2-48**H**	2-32	2-32				3-16**N**	4-18	4-18	4-04	4-04
11	2-40	2-40	2-22	2-22	3-40	3-40	3-01	3-01				3-49**N**
12				2-20**N**	3-00	3-05	3-00	3-00				3-48**N**
13				1-52**N**				2-24**N**				3-04**N**
16				1-23**N**				1-52**N**	2-20	2-24	2-20	2-22
17	1-16	1-25	1-16	1-20				1-47**N**	2-20	2-20	2-16	2-16
18				1-20**N**				1-47**N**	2-16	2-16	2-16	2-16
19	1-44	1-44	1-37	1-37				2-05**N**				2-40**N**
20				1-18**N**				1-41**N**				2-11**N**
23				1-06**N**				1-30**N**	2-11	2-11	1-60	1-60
24				1-00**N**				1-24**N**				1-52**N**
25				1-01**N**	1-10	1-24	1-10	1-24	1-44	1-55	1-35	1-55
26	0-63	1-00	0-63**L**	1-00				1-19**N**				1-49**N**
27				0-58**N**	1-15	1-15	1-11	1-11				1-37**N**
30				0-56**N**	1-08	1-09	1-08**L**	1-09	1-32	1-34	1-32**L**	1-34

	87Mar Strike 90.00				**87Mar Strike 92.00**				**87Mar Strike 94.00**			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	4-44	5-06	4-44	5-06	5-62	6-13**H**	5-62	6-13				7-28**N**
3				4-30**N**	6-00	6-00	5-28	5-28				6-34**N**
4				5-38**N**				6-45**N**				8-00**N**
5				5-03**N**				6-09**N**				7-19**N**
6				4-03**N**				4-62**N**				5-62**N**
9	4-13	5-15**H**	4-13	5-03				6-10**N**				7-22**N**
10				5-02**N**				6-04**N**				7-10**N**
11				4-45**N**				5-43**N**				6-51**N**
12				4-43**N**	5-52	5-52	5-43	5-43				6-51**N**
13				3-49**N**				4-44**N**				5-44**N**
16				3-02**N**				3-47**N**				4-39**N**
17				2-60**N**				3-39**N**				4-34**N**
18	2-55	2-55	2-55	2-55				3-39**N**				4-34**N**
19				3-31**N**	4-04	4-18	4-04	4-18	5-07	5-13**H**	5-07**L**	5-13
20				2-56**N**				3-34**N**				4-27**N**
23				2-34**N**				3-14**N**				4-02**N**
24				2-15**N**				3-03**N**				3-54**N**
25				2-21**N**	2-45	3-04	2-45**L**	3-04				3-55**N**
26	2-30	2-30	2-22	2-22	3-00	3-00	2-62	2-62				3-48**N**
27				2-07**N**				2-45**N**				3-27**N**
30	2-02	2-05	2-02**L**	2-04				2-39**N**				3-22**N**

	87Mar Strike 96.00				**87Mar Strike 98.00**			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	8-35	8-47	8-35	8-47	10-08	10-10**H**	10-08**L**	10-10
3				7-50**N**				9-05**N**
4	7-25	9-20**H**	7-25	9-20				10-37**N**
5				8-38**N**				9-60**N**
6				7-06**N**				8-22**N**
9				8-41**N**				10-05**N**
10				8-32**N**				9-55**N**
11				8-00**N**				9-17**N**
12				8-01**N**				9-20**N**
13				6-52**N**				8-02**N**
16				5-40**N**				6-48**N**
17				5-32**N**				6-39**N**
18				5-32**N**				6-39**N**
19				6-23**N**				7-32**N**
20	5-52	5-52	5-26	5-26				6-33**N**
23				4-62**N**				6-00**N**
24				4-48**N**				5-59**N**
25	4-32	4-47	4-32	4-47				5-54**N**
26				4-41**N**				5-43**N**
27				4-18**N**				5-14**N**
30	4-12	4-12	4-09**L**	4-09				5-04**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
2	20		37H	74H	24H		25	11H	191H
3	3		12		14				29
4			6		14		4		24
5		12H	12						24
6									
9				52					52
10	1L		1L						2
11	10	1L							11
12		9			4				13
13									
16			19						19
17	30H		1						31
18			3	2L					5
19	1				2	1H			4
20							20		20
23			1						1L
24									
25		4	8		10		30H		52
26	1		1	5	1L				8
27		1							1
30		1	2	4	2		1L		10
TOTAL	66	28	103	137	71	1	80	11	497

Put open contracts Reported in contracts—Future 87Mar

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
2	40H		56L	190L	28	6H	44	11H	375L
3	40		56	190	38H	6	44	11	365
4	40		60	190	38	6	42L	11	387
5	40	12L	67	190	24L	6	42	11	392
6	40	12	72	190	24	6	42	11	397
9	40	12	72	217	24	6	42	11	424
10	40	12	73H	217	24	6	42	11	425
11	40	13	73	217	24	6	42	11	426
12	40	22H	73	217	24	6	42	11	435
13	30	22	73	217	24	6	42	11	425
16	30	22	66	217	24	6	42	11	418
17	20L	22	65	217	24	6	42	11	407
18	20	22	64	219H	24	6	42	11	408
19	21	22	64	219	26	6	42	11	411
20	21	22	64	219	26	6	52	11	421
23	21	22	65	219	26	6	52	11	422
24	21	22	65	219	26	6	52	11	422
25	21	20	68	219	36	6	80	11	461H
26	22	18	67	214	36	6	80	11	454
27	22	18	67	214	36	6	80	11	454
30	22	18	60	219	38	6	81H	11	455

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 64.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11	0-01	0-01**H**	0-01**L**	0-01
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 68.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 70.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 72.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 74.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	0-01	0-01**H**	0-01**L**	0-01
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 76.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8	0-01	0-01**H**	0-01**L**	0-01
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 78.00

Jul	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 80.00

Jul	Open	High	Low	Close
1				0-02**N**
2	0-01	0-01**H**	0-01**L**	0-01
3	0-01	0-01	0-01	0-01
4	**HOLIDAY**			
7	0-01	0-01	0-01	0-01
8	0-01	0-01	0-01	0-01
9				0-01**N**
10				0-01**N**
11	0-01	0-01	0-01	0-01
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18	0-01	0-01	0-01	0-01
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29	0-01	0-01	0-01	0-01
30				0-01**N**
31				0-01**N**

86Sep Strike 82.00

Jul	Open	High	Low	Close	
1	0-03	0-03**H**	0-03	0-03	
2	0-02	0-02	0-01**L**	0-01	0-02
3	0-01	0-01	0-01	0-01	
4	**HOLIDAY**				
7	0-01	0-01	0-01	0-01	
8	0-02	0-02	0-01	0-02	
9	0-02	0-02	0-01	0-01	
10	0-01	0-01	0-01	0-01	
11				0-01**N**	
14	0-01	0-01	0-01	0-01	
15	0-01	0-01	0-01	0-01	
16	0-01	0-01	0-01	0-01	
17				0-01**N**	
18	0-01	0-01	0-01	0-01	
21	0-01	0-01	0-01	0-01	
22				0-01**N**	
23				0-01**N**	
24				0-01**N**	
25				0-01**N**	
28	0-01	0-01	0-01	0-01	
29				0-01**N**	
30				0-01**N**	
31				0-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jul	Open		High	Low	Close	
1	0-03		0-04**H**	0-03	0-04	
2	0-04		0-04	0-03	0-03	
3	0-03		0-03	0-02	0-02	
4	**HOLIDAY**					
7	0-02		0-02	0-01**L**	0-02	
8	0-03		0-04	0-02	0-04	
9	0-03		0-03	0-02	0-02	
10	0-01		0-01	0-01	0-01	
11	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17					0-01**N**	
18					0-01**N**	
21					0-01**N**	
22	0-01		0-01	0-01	0-01	
23					0-01**N**	
24	0-01		0-01	0-01	0-01	
25					0-01**N**	
28	0-01		0-01	0-01	0-01	
29	0-02		0-02	0-01	0-01	
30					0-01**N**	
31					0-01**N**	

86Sep Strike 86.00

Jul	Open		High	Low	Close	
1	0-07		0-08**H**	0-06	0-06	
2	0-07		0-08	0-06	0-06	
3	0-05		0-05	0-03	0-03	
4	**HOLIDAY**					
7	0-04		0-04	0-03	0-03	
8	0-04	0-05	0-05	0-04	0-05	
9	0-04	0-05	0-05	0-03	0-03	
10	0-03		0-03	0-02	0-03	
11	0-03		0-03	0-02	0-03	
14	0-02		0-02	0-01**L**	0-01	
15	0-01		0-02	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23	0-02		0-02	0-01	0-02	
24	0-02		0-03	0-02	0-02	
25	0-01		0-02	0-01	0-02	
28	0-02		0-03	0-02	0-03	
29	0-03		0-03	0-02	0-02	
30	0-02		0-03	0-01	0-01	0-02
31	0-01		0-01	0-01	0-01	

86Sep Strike 88.00

Jul	Open		High	Low	Close	
1	0-11		0-14**H**	0-11	0-11	
2	0-14		0-14	0-09	0-10	
3	0-09		0-09	0-06	0-06	
4	**HOLIDAY**					
7	0-06		0-07	0-05	0-06	
8	0-08		0-10	0-07	0-10	
9	0-10	0-09	0-10	0-05	0-05	
10	0-05		0-06	0-04	0-06	
11	0-07	0-06	0-07	0-04	0-04	
14	0-04		0-04	0-02	0-02	
15	0-03		0-03	0-01**L**	0-01	
16	0-02		0-02	0-01	0-01	
17	0-02		0-03	0-02	0-02	
18	0-02		0-02	0-02	0-02	
21	0-02		0-02	0-02	0-02	
22	0-02		0-03	0-02	0-02	0-03
23	0-04		0-05	0-03	0-04	
24	0-03		0-05	0-03	0-04	
25	0-03		0-04	0-02	0-04	0-03
28	0-06		0-10	0-04	0-09	0-10
29	0-08		0-09	0-05	0-05	
30	0-05		0-06	0-04	0-04	
31	0-03		0-04	0-02	0-02	

86Sep Strike 90.00

Jul	Open		High	Low	Close	
1	0-19		0-23	0-19	0-21	0-20
2	0-22		0-24**H**	0-16	0-17	
3	0-16		0-16	0-11	0-11	
4	**HOLIDAY**					
7	0-10		0-11	0-09	0-10	
8	0-13		0-19	0-12	0-19	0-18
9	0-17		0-18	0-10	0-10	
10	0-10		0-11	0-07	0-09	
11	0-11	0-12	0-12	0-08	0-08	0-09
14	0-08		0-08	0-04	0-04	
15	0-04		0-05	0-02**L**	0-02	0-03
16	0-03		0-04	0-02	0-03	0-04
17	0-03		0-06	0-03	0-05	
18	0-05		0-05	0-03	0-03	
21	0-02	0-03	0-05	0-02	0-04	
22	0-05		0-06	0-04	0-05	
23	0-07	0-08	0-10	0-07	0-09	0-08
24	0-08		0-12	0-07	0-11	
25	0-09		0-09	0-07	0-08	
28	0-10		0-23	0-09	0-23	
29	0-18	0-20	0-20	0-11	0-12	0-11
30	0-12	0-11	0-13	0-09	0-09	0-10
31	0-07	0-08	0-10	0-06	0-06	

86Sep Strike 92.00

Jul	Open		High	Low	Close	
1	0-31	0-30	0-38	0-30	0-34	0-35
2	0-37	0-38	0-40	0-27	0-29	
3	0-28		0-28	0-20	0-21	0-20
4	**HOLIDAY**					
7	0-17		0-21	0-17	0-19	
8	0-21	0-23	0-35	0-21	0-34	0-35
9	0-32	0-30	0-32	0-18	0-19	0-18
10	0-16	0-15	0-21	0-15	0-17	0-18
11	0-21	0-19	0-21	0-14	0-16	
14	0-14		0-15	0-08	0-08	
15	0-08		0-09	0-06	0-06	
16	0-06		0-08	0-04**L**	0-08	
17	0-08		0-13	0-07	0-12	
18	0-12	0-11	0-12	0-08	0-08	
21	0-07		0-10	0-07	0-09	
22	0-12		0-13	0-10	0-12	
23	0-16	0-15	0-20	0-15	0-17	
24	0-17		0-26	0-15	0-23	0-24
25	0-18		0-22	0-17	0-17	0-18
28	0-22		0-49**H**	0-22	0-48	0-49
29	0-36	0-42	0-42	0-24	0-24	
30	0-25	0-26	0-31	0-21	0-21	0-22
31	0-18		0-22	0-14	0-14	

86Sep Strike 94.00

Jul	Open		High	Low	Close	
1	0-50	0-52	0-63	0-50	0-55	0-56
2	0-59	0-62	1-00	0-48	0-49	0-48
3	0-49	0-46	0-49	0-33	0-35	0-33
4	**HOLIDAY**					
7	0-32	0-31	0-36	0-30	0-33	0-32
8	0-38		0-58	0-37	0-58	0-56
9	0-50		0-53	0-32	0-32	0-34
10	0-30	0-27	0-37	0-27	0-33	0-35
11	0-36	0-34	0-38	0-27	0-30	0-32
14	0-29	0-28	0-30	0-16	0-17	0-18
15	0-16		0-18	0-12	0-12	
16	0-15		0-16	0-10**L**	0-16	
17	0-16		0-27	0-15	0-24	0-23
18	0-24	0-23	0-25	0-15	0-17	0-18
21	0-15		0-19	0-14	0-18	0-19
22	0-22	0-24	0-27	0-20	0-24	0-26
23	0-34	0-33	0-42	0-32	0-36	0-35
24	0-34	0-35	0-52	0-33	0-49	0-50
25	0-39	0-37	0-47	0-37	0-40	0-41
28	0-47	0-52	1-27**H**	0-47	1-23	1-24
29	1-14	1-05	1-14	0-51	0-53	0-51
30	0-55		0-62	0-42	0-43	0-44
31	0-38		0-44	0-29	0-31	

86Sep Strike 96.00

Jul	Open		High	Low	Close	
1	1-20	1-17	1-33	1-17	1-24	
2	1-37	1-36	1-38	1-15	1-16	1-15
3	1-10	1-06	1-10	0-58	0-59	
4	**HOLIDAY**					
7	0-54		0-60	0-51	0-57	
8	0-62	1-01	1-31	0-62	1-31	1-30
9	1-25	1-21	1-25	0-56	0-58	0-56
10	0-48	0-50	1-01	0-47	0-57	
11	0-60	0-62	1-05	0-47	0-54	0-55
14	0-51		0-54	0-32	0-35	0-32
15	0-32		0-37	0-25	0-25	0-26
16	0-29	0-27	0-34	0-20**L**	0-32	0-34
17	0-35		0-50	0-31	0-42	
18	0-45	0-43	0-47	0-32	0-34	
21	0-33		0-40	0-31	0-36	0-34
22	0-44	0-45	0-54	0-41	0-50	0-52
23	1-00	1-07	1-16	0-62	1-06	1-04
24	1-03		1-32	1-00	1-28	1-31
25	1-11	1-13	1-27	1-10	1-16	1-14
28	1-32	1-33	2-28**H**	1-30	2-22	2-28
29	2-10	2-00	2-11	1-32	1-35	1-33
30	1-38	1-36	1-48	1-18	1-20	1-22
31	1-10	1-13	1-22	0-60	0-62	

86Sep Strike 98.00

Jul	Open		High	Low	Close	
1	1-60		2-15	1-57	2-05	
2	2-22	2-24	2-26	1-57	1-59	1-60
3	1-59	1-50	1-59	1-29	1-30	
4	**HOLIDAY**					
7	1-22		1-35	1-22	1-32	1-29
8	1-40	1-44	2-20	1-40	2-19	2-20
9	2-04	2-09	2-10	1-30	1-32	1-30
10	1-23	1-22	1-44	1-15	1-30	1-34
11	1-37	1-42	1-55	1-19	1-28	
14	1-24	1-28	1-33	0-63	0-63	
15	0-60	0-59	1-05	0-48	0-50	0-48
16	0-56	0-55	1-02	0-40**L**	1-00	1-02
17	0-63	1-07	1-26	0-59	1-13	1-16
18	1-14	1-18	1-24	0-62	1-04	1-03
21	1-03		1-11	0-62	1-04	1-06
22	1-19	1-22	1-35	1-14	1-28	1-32
23	2-00	1-58	2-09	1-48	1-59	1-60
24	1-59		2-38	1-55	2-30	
25	2-06	2-14	2-30	2-06	2-13	2-10
28	2-40	2-43	3-55**H**	2-37	3-50	3-55
29	3-24	3-20	3-32	2-38	2-38	
30	2-45		2-58	2-19	2-19	2-20
31	2-04		2-25	1-49	1-55	

86Sep Strike 100.00

Jul	Open		High	Low	Close	
1	2-54		3-13	2-52	3-02	
2	3-14		3-24	2-57	2-57	
3	2-57	2-42	2-57	2-14	2-14	
4	**HOLIDAY**					
7	2-04	2-08	2-24	2-04	2-19	2-20
8	2-28	2-35	3-22	2-28	3-20	
9	3-12		3-12	2-20	2-21	
10	2-06		2-40	2-00	2-21	
11	2-39	2-38	2-52	2-06	2-25	
14	2-18		2-31	1-45	1-49	1-45
15	1-44	1-43	1-54	1-25	1-26	1-25
16	1-40	1-35	1-52	1-12**L**	1-48	1-52
17	1-50	1-53	2-22	1-43	2-05	2-06
18	2-15		2-18	1-48	1-58	
21	1-50		2-02	1-50	1-56	
22	2-14		2-38	2-12	2-30	
23	3-08	3-05	3-27	2-60	3-07	3-11
24	3-17		3-62	3-09	3-57	3-59
25	3-32		3-52	3-25	3-38	
28	4-08	4-13	5-30**H**	4-04	5-30	
29	4-57		5-03	4-02	4-04	4-02
30	4-21		4-21	3-41	3-43	
31	3-35		3-48	3-00	3-02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00				86Sep Strike 106.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	4-05	4-30	4-05	4-14				5-40**N**				7-14**N**
2	4-22	4-22	4-06	4-06				5-35**N**				7-10**N**
3	3-49	3-49	3-20	3-20	5-25	5-25	4-41	4-41	6-18	6-18	6-10	6-10
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	3-17	3-24	3-10	3-24	4-37	4-47	4-31	4-47				6-20**N**
8	3-46 3-52	4-43	3-46	4-43				6-15**N**				7-62**N**
9	3-35	3-35	3-31	3-31				4-59**N**				6-34**N**
10	3-11	3-48	3-07	3-38	4-38	5-22	4-38	5-02				6-42**N**
11				3-40**N**				5-10**N**				6-55**N**
14	3-32	3-47	2-53	2-53	4-19	4-21	4-14	4-14				5-55**N**
15	2-44	3-06	2-26	2-26	3-62	4-15	3-47	3-47				5-20**N**
16	2-40	2-63	2-07**L**	2-63	3-63	4-26	3-26**L**	4-26	5-36	6-05	5-23**L**	6-05
17	3-01	3-35	2-55	3-20	5-04	5-04	4-53	4-53				6-36**N**
18	3-28	3-28	2-62	3-08	5-00	5-00	4-40	4-40				6-24**N**
21	3-11	3-11	3-02	3-02	4-46	4-46	4-33	4-33				6-16**N**
22	3-55	3-60	3-35	3-56				5-35**N**				7-24**N**
23	4-39	4-52	4-38	4-44	6-26	6-30	6-26	6-30				8-24**N**
24	4-52	5-42	4-52	5-34	7-00	7-24	7-00	7-24				9-22**N**
25	5-27	5-30	5-13	5-15				7-06**N**				9-02**N**
28	6-03	7-15**H**	5-54	7-15**B**	8-03	9-06**H**	8-03	9-06**B**	11-02	11-02**H**	11-02	11-02**B**
29				5-48**N**	8-36	8-36	7-40	7-40				9-36**N**
30	6-00	6-00	5-20	5-20				7-08**N**				9-02**N**
31	4-44	4-54	4-38	4-38				6-22**N**				8-16**N**

	86Sep Strike 108.00				86Sep Strike 110.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				8-59**N**				10-42**N**
2				8-58**N**				10-50**N**
3				7-54**N**				9-42**N**
4	**HOLIDAY**				**HOLIDAY**			
7				8-03**N**				9-60**N**
8				9-52**N**				11-42**N**
9				8-26**N**				10-20**N**
10				8-34**N**				10-30**N**
11				8-45**N**				10-40**N**
14				7-44**N**				9-38**N**
15				7-05**N**				9-00**N**
16				7-56**N**				9-54**N**
17				8-26**N**				10-22**N**
18				8-16**N**				10-14**N**
21				8-06**N**				10-02**N**
22				9-19**N**				11-18**N**
23				10-20**N**				12-20**N**
24				11-20**N**				13-20**N**
25				11-00**N**				13-00**N**
28				13-00**B**				15-00**B**
29				11-34**N**				13-34**N**
30				11-00**N**				13-00**N**
31				10-12**N**				12-12**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

Jul	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1			100**H**				31**H**		10	176	428	555
2								130**H**	240	728	642	2,057**H**
3								100	1,545**H**	768	2,224**H**	1,460
4	**HOLIDAY**											
7								31	230	1,135	652	574
8						2**H**		1**L**	833	523	651	314
9									368	1,172**H**	1,519	627
10									16	500	950	1,074
11								2	2**L**	10	129	790
14									10	715	73	1,531
15								2	5	10	336	1,048
16							6		26	10	77	94
17		1**H**									1**L**	47**L**
18								76	77		1,641	109
21									31		401	154
22										221	150	67
23										2**L**	66	445
24										360	310	151
25					1**H**						3	196
28										241	241	941
29								40	501	27	207	1,520
30											73	237
31							3**L**				183	695
TOTAL	1		100		1	2	40	382	3,894	6,598	10,957	14,686

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,012	4,129	3,163	1,571	938	456	52					12,621
2	2,279	2,240	1,109	3,171	4,972	158**L**	41					17,767
3	785	2,505	1,516	3,450	3,639	1,158	123	9	1**L**			19,283
4	**HOLIDAY**											
7	381	2,829	2,805	4,189	6,529	1,606	104	265**H**				21,330
8	1,336	2,375	4,607	5,897	12,034**H**	1,676	1,119					31,368**H**
9	2,182	4,779	4,285	2,938	4,362	1,863	1**L**					24,096
10	2,111	7,209**H**	5,323	3,678	4,509	2,773	430	22				28,595
11	1,591	1,420	3,623	6,029	4,320	2,094	25					20,035
14	1,224	3,914	4,272	3,086	3,385	2,484	110	2				20,806
15	1,273	1,299	2,040	3,358	3,547	2,550	1,397**H**	25				16,890
16	1,155	1,294	1,400	5,847	3,412	3,934	246	83	23**H**			17,607
17	738	1,008	2,990	5,057	4,773	4,084**H**	454	22				19,175
18	487	799	1,103	1,454**L**	3,259	753	90	80				9,928**L**
21	549	2,563	994**L**	6,420	2,555	1,618	52					15,337
22	1,330	658**L**	1,695	4,732	2,944	2,549	25	3				14,374
23	967	2,796	4,449	7,803**H**	6,122	1,313	60	5				24,028
24	1,762	5,461	6,949**H**	5,194	5,403	918	135	5				26,648
25	1,460	1,462	2,771	1,560	2,467	837	150					10,927
28	3,654**H**	4,908	4,987	4,955	2,416	1,070	209	16				23,638
29	2,605	4,870	6,528	7,764	1,726	284	2	2				26,076
30	659	3,534	3,156	3,572	871**L**	393	84	1**L**	1			12,581
31	353**L**	1,611	5,458	6,046	3,580	694	5					18,628
TOTAL	29,893	63,663	75,223	97,791	87,763	35,265	4,914	540	25			431,738

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Jul	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1		24**H**	250**H**	163**H**	809**L**	1,979**H**	9,509	4,763**L**	10,284**L**	9,743	8,281	13,055**H**
2		24	250	163	809	1,979	9,509	4,857	10,484	10,311	8,270	11,655
3		24	250	163	809	1,979	9,509	4,945**H**	11,287	9,709**L**	9,296	11,931
4	**HOLIDAY**											
7		24	250	163	809	1,979	9,509	4,914	11,397	10,408	9,201	11,599
8		24	250	163	809	1,978**L**	9,509	4,914	11,412**H**	10,433	9,738**H**	11,648
9		24	250	163	809	1,978	9,520**H**	4,874	11,319	11,154**H**	9,382	11,476
10		24	250	163	809	1,978	9,520	4,874	11,318	10,347	9,254	11,755
11		24	250	163	809	1,978	9,520	4,874	11,318	10,347	8,848	11,257
14		24	250	163	809	1,978	9,520	4,874	11,313	10,098	8,833	10,872
15		24	250	163	809	1,978	9,489	4,872	11,311	10,097	8,637	10,394
16		24	250	163	809	1,978	9,483	4,872	11,314	10,117	8,695	10,401
17	1**H**	24	250	163	809	1,978	9,483	4,872	11,314	10,117	8,693	10,399
18	1	24	250	163	809	1,978	9,483	4,796	11,228	10,097	8,453	10,502
21	1	24	250	163	809	1,978	9,483	4,796	11,197	9,797	8,398	10,649
22	1	24	250	163	809	1,978	9,483	4,796	11,197	9,797	8,406	10,691
23	1	24	250	163	809	1,978	9,483	4,787	11,197	9,795	8,419	10,962
24	1	24	250	163	809	1,978	9,483	4,787	11,196	9,791	8,285	11,014
25	1	24	250	163	810**H**	1,978	9,483	4,787	11,196	9,788	8,281	11,110
28	1	24	250	163	810	1,978	9,483	4,787	11,196	9,755	8,197	10,910
29	1	24	250	163	810	1,978	9,483	4,787	11,273	9,760	8,133	10,343
30	1	24	250	163	810	1,978	9,483	4,787	11,273	9,750	8,147	10,090
31	1	24	250	163	810	1,978	9,480**L**	4,791	11,274	9,750	8,131**L**	10,075**L**

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	21,543**H**	19,978	16,825	15,719	9,368**L**	5,022**L**	4,568	1,844	2**L**			153,729
2	20,436	20,066	16,656	14,380**L**	11,323	5,039	4,528	1,844	2			152,585
3	20,077	20,180	16,688	15,478	12,176	5,439	4,507	1,844	3			156,294
4	**HOLIDAY**											
7	20,013	19,484	17,027	17,449	14,319	6,371	4,572	1,853	3			161,344
8	19,585	19,270	16,706	17,914	15,550	5,679	5,070**H**	1,853	3			162,508
9	19,059	20,267	17,030	17,422	15,334	6,190	4,060	1,853	3			162,167
10	18,457	20,682	17,245**H**	18,349	14,164	6,493	4,010	1,842**L**	3			161,537
11	17,793	21,274	16,932	20,517	14,827	6,703	4,010	1,842	3			163,289
14	17,810	19,766	16,474	20,306	15,391	7,433	4,016	1,843	3			161,776
15	17,602	19,622	16,564	21,149	15,640	7,466	3,644	1,844	3			161,558
16	17,285	19,151	16,317	20,739	15,081	8,118	3,680	1,916	14**H**			160,407
17	16,652	19,648	16,485	20,375	15,391	7,758	3,466	1,937	14			159,829
18	15,791	19,727	15,570	19,751	16,762	7,651	3,485	1,937	14			158,472
21	15,847	19,105	15,927	22,040	17,723**H**	8,015	3,440	1,936	14			161,592
22	14,756	19,058**L**	16,141	23,429	17,197	7,750	3,435	1,939**H**	14			161,314
23	14,879	20,326	15,820	24,876**H**	16,310	8,362**H**	3,481	1,939	14			163,875**H**
24	14,909	21,403	15,985	23,941	14,451	7,710	3,429	1,934	14			161,557
25	14,431	20,711	14,850**L**	23,225	14,334	7,736	3,529	1,934	14			158,635
28	14,248	20,030	15,617	21,983	13,893	7,231	3,422	1,918	14			155,910
29	14,126	21,146	16,008	20,963	12,571	7,060	3,422	1,918	14			154,235
30	13,969**L**	21,726	15,207	20,413	12,134	7,046	3,200	1,918	13			152,382
31	14,014	22,023**H**	15,681	19,774	11,665	6,383	3,195**L**	1,918	13			151,393**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Jul	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4	HOLIDAY			
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 70.00

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18	0-01	0-01H	0-01L	0-01
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 72.00

Jul	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4	HOLIDAY			
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 74.00

Jul	Open	High	Low	Close
1				0-02N
2				0-02N
3				0-01N
4	HOLIDAY			
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 76.00

Jul	Open	High	Low	Close
1				0-04N
2				0-04N
3				0-03N
4	HOLIDAY			
7				0-04N
8				0-06N
9				0-03N
10				0-03N
11				0-03N
14				0-02N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22	0-02	0-02	0-02L	0-02
23				0-02N
24				0-03N
25				0-03N
28				0-04N
29				0-04N
30				0-04N
31	0-04	0-04H	0-04	0-04

86Dec Strike 78.00

Jul	Open	High	Low	Close
1				0-09N
2				0-07N
3	0-08	0-08	0-08	0-08
4	HOLIDAY			
7				0-08N
8	0-12	0-12H	0-12	0-12
9	0-08	0-08	0-07	0-07
10				0-07N
11	0-05	0-06	0-05L	0-06
14				0-04N
15				0-03N
16				0-03N
17				0-04N
18				0-03N
21				0-03N
22				0-03N
23				0-04N
24				0-06N
25				0-06N
28				0-10N
29				0-07N
30	0-08	0-08	0-08	0-08
31	0-09	0-09	0-08	0-08

86Dec Strike 80.00

Jul	Open	High	Low	Close
1				0-17N
2				0-15N
3				0-13N
4	HOLIDAY			
7				0-13N
8				0-16N
9				0-12N
10				0-13N
11	0-13	0-13	0-13	0-13
14				0-09N
15				0-06N
16	0-06	0-06	0-06L	0-06
17				0-06N
18				0-06N
21	0-06	0-06	0-06	0-06
22				0-06N
23				0-08N
24				0-11N
25				0-10N
28	0-21	0-21H	0-17	0-17
29	0-17	0-17	0-12	0-12
30	0-15	0-15	0-15	0-15
31	0-15	0-15	0-13	0-13

86Dec Strike 82.00

Jul	Open	High	Low	Close
1				0-22N
2	0-22	0-22	0-21	0-21
3	0-19	0-19	0-19	0-19
4	HOLIDAY			
7	0-15	0-16	0-15	0-15
8				0-21N
9	0-22	0-22	0-16	0-16
10	0-20	0-20	0-20	0-20
11	0-24	0-24	0-20	0-20
14	0-13	0-13	0-11	0-11
15	0-12	0-12	0-10L	0-10
16				0-11N
17				0-11N
18				0-10N
21				0-10N
22				0-12N
23				0-14N
24	0-20	0-20	0-18	0-18
25	0-20	0-20	0-20	0-20
28	0-27	0-34H	0-25	0-31
29	0-32	0-32	0-23	0-23
30	0-18 0-19	0-24	0-18	0-23
31				0-21N

86Dec Strike 84.00

Jul	Open	High	Low	Close
1				0-30N
2				0-28N
3	0-24	0-24	0-24	0-24
4	HOLIDAY			
7				0-24N
8				0-33N
9	0-29	0-29	0-26	0-26
10	0-24	0-28	0-24	0-28
11	0-32	0-32	0-28	0-28
14	0-24	0-24	0-17	0-17
15	0-17	0-17	0-14	0-14
16	0-12	0-14	0-12L	0-14
17	0-16	0-16	0-16	0-16
18				0-15N
21				0-15N
22	0-16	0-17	0-16	0-17
23	0-22	0-22	0-22	0-22
24				0-30N
25				0-28N
28	0-35	0-42H	0-33	0-41
29	0-37	0-41	0-33	0-33
30	0-33	0-39	0-33	0-33
31	0-32	0-32	0-27	0-29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Jul	Open		High	Low	Close	
1	0-39		0-42	0-39	0-42	
2	0-45		0-48	0-41	0-41	
3	0-39		0-39	0-33	0-33	
4	HOLIDAY					
7	0-30		0-30	0-30	0-30	
8	0-40		0-42	0-40	0-42	
9	0-40		0-42	0-38	0-38	
10	0-34		0-40	0-34	0-39	
11	0-39		0-44	0-37	0-40	
14	0-32		0-32	0-24	0-24	
15	0-25		0-30	0-21L	0-21	
16					0-22N	
17	0-25		0-25	0-25	0-25	
18					0-24N	
21					0-23N	
22	0-27		0-27	0-25	0-26	
23	0-32		0-32	0-29	0-31	
24	0-31		0-42	0-31	0-40	
25	0-40		0-44	0-37	0-37	
28	0-52		0-59H	0-50	0-57	
29	0-56		0-59	0-47	0-47	
30	0-48		0-52	0-44	0-44	
31	0-44		0-45	0-40	0-40	

86Dec Strike 88.00

Jul	Open		High	Low	Close	
1	0-57		0-61	0-56	0-61	
2	0-61		1-00	0-57	0-57	
3	0-54		0-54	0-45	0-45	
4	HOLIDAY					
7	0-42		0-42	0-42	0-42	
8	0-54		1-00	0-52	1-00	
9	1-00		1-00	0-52	0-52	
10	0-47		0-55	0-47	0-52	
11	0-60		0-60	0-48	0-50	
14	0-48		0-48	0-38	0-38	
15	0-35		0-37	0-28	0-28	
16	0-30		0-32	0-25L	0-32	
17	0-32		0-42	0-31	0-35	
18	0-38		0-38	0-34	0-34	
21	0-30		0-30	0-30	0-30	
22	0-37		0-38	0-32	0-34	
23	0-42		0-49	0-42	0-44	
24	0-54		0-62	0-54	0-61	
25	0-54		0-61	0-54	0-58	
28	1-08		1-27H	1-04	1-24	
29	1-19		1-22	1-06	1-07	
30	1-10		1-10	1-00	1-00	
31	1-00		1-00	0-56	0-58	

86Dec Strike 90.00

Jul	Open		High	Low	Close	
1	1-17		1-21	1-17	1-20	
2	1-28		1-26	1-15	1-15	
3	1-13		1-13	0-62	0-62	
4	HOLIDAY					
7	0-60		1-00	0-59	1-00	
8	1-09		1-30	1-09	1-30	
9	1-15		1-18	1-08	1-08	
10	1-05		1-15	1-05	1-11	
11	1-18		1-20	1-06	1-07	
14	1-06		1-06	0-51	0-51	
15	0-49		0-50	0-38	0-39	
16	0-45		0-47	0-36L	0-47	
17	0-47		1-00	0-44	0-54	
18	0-55		0-57	0-48	0-48	
21	0-48		0-49	0-45	0-46	
22	0-60		0-60	0-52	0-58	
23	1-01		1-07	1-01	1-06	
24	1-05		1-28	1-05	1-27	
25	1-22		1-30	1-19	1-22	
28	1-32		2-00H	1-32	1-57	1-59
29	1-45		1-60	1-35	1-35	
30	1-35		1-45	1-29	1-29	
31	1-30		1-33	1-17	1-17	1-21

86Dec Strike 92.00

Jul	Open		High	Low	Close	
1	1-43		1-54	1-43	1-47	1-49
2	1-57		1-62	1-43	1-45	
3	1-40		1-40	1-25	1-25	
4	HOLIDAY					
7	1-21		1-27	1-20	1-27	
8	1-35		2-01	1-35	2-00	2-01
9	1-55		1-55	1-35	1-35	
10	1-30		1-42	1-24	1-39	
11	1-30		1-51	1-30	1-36	1-35
14	1-30		1-35	1-10	1-11	
15	1-06		1-10	0-58	0-58	
16	1-00		1-05	0-53L	1-05	
17	1-02		1-22	1-02	1-17	
18	1-18		1-18	1-08	1-11	
21	1-07		1-10	1-02	1-04	
22	1-23		1-23	1-14	1-22	
23	1-32		1-41	1-32	1-39	
24	1-37		2-04	1-37	2-02	
25	1-55		2-05	1-52	1-60	
28	2-10		2-48H	2-08	2-48	
29	2-30		2-41	2-08	2-08	2-12
30	2-11		2-18	2-00	2-03	
31	2-02		2-03	1-46	1-52	

86Dec Strike 94.00

Jul	Open		High	Low	Close	
1	2-12		2-23	2-07	2-21	
2	2-34		2-36	2-11	2-13	
3	2-12		2-12	1-54	1-54	
4	HOLIDAY					
7	1-56		1-58	1-50	1-58	
8	2-18		2-48	2-18	2-48	
9	2-30		2-30	2-06	2-07	
10	2-00		2-16	1-57	2-10	
11	2-18		2-20	1-62	2-06	
14	2-05		2-07	1-36	1-36	1-38
15	1-29		1-41	1-17	1-20	
16	1-28		1-38	1-12L	1-38	
17	1-34		1-55	1-34	1-48	1-47
18	1-50		1-52	1-35	1-39	
21	1-33		1-40	1-31	1-34	1-33
22	1-52	1-59	1-60	1-44	1-57	
23	2-18		2-21	2-06	2-15	
24	2-13		2-47	2-13	2-47	
25	2-30		2-51	2-30	2-38	
28	2-63		3-41H	2-58	3-38	3-41
29	3-15		3-32	2-58	2-58	
30	2-59		3-07	2-46	2-48	
31	2-44		2-50	2-27	2-31	

86Dec Strike 96.00

Jul	Open		High	Low	Close	
1	2-50		3-08	2-50	3-00	
2	3-20		3-20	2-56	2-60	
3	2-55		2-55	2-28	2-28	
4	HOLIDAY					
7	2-24		2-34	2-24	2-34	
8	2-54		3-28	2-54	3-28	
9	3-06		3-08	2-41	2-41	
10	2-34		2-54	2-34	2-50	
11	2-49		3-02	2-46	2-49	
14	2-51		2-51	2-07	2-07	
15	2-05		2-12	1-48	1-48	
16	1-57		2-04	1-41L	2-04	
17	2-04		2-35	2-04	2-18	
18	2-22		2-28	2-09	2-15	
21	2-10		2-12	2-03	2-05	
22	2-25		2-44	2-22	2-33	2-36
23	3-00		3-10	2-56	2-63	
24	2-62		3-40	2-61	3-35	
25	3-18		3-41	3-18	3-32	
28	3-62		4-40H	3-50	4-40	
29	4-20		4-28	3-47	3-47	
30	3-50		4-01	3-36	3-36	
31	3-27		3-39	3-13	3-13	3-24

86Dec Strike 98.00

Jul	Open		High	Low	Close	
1	3-52		4-00	3-52	3-57	
2	3-57		3-57	3-50	3-52	
3	3-30		3-32	3-13	3-13	
4	HOLIDAY					
7	3-17		3-18	3-10	3-18	
8	3-43		4-20	3-43	4-20	
9	4-00		4-00	3-34	3-34	
10	3-15		3-42	3-15	3-41	
11	3-32		3-60	3-32	3-37	
14	3-27		3-35	2-54	2-55	
15	2-43		2-59	2-27	2-27	
16	2-33	2-30	2-48	2-19L	2-48	
17	2-53		3-18	2-48	3-02	
18	3-17		3-18	2-57	2-60	
21	2-58		2-62	2-52	2-52	
22	3-15		3-33	3-12	3-27	
23	3-62		4-10	3-55	3-58	
24	4-05		4-39	4-02	4-39	
25	4-26		4-40	4-26	4-31	
28	4-58		5-52H	4-58	5-52	
29	5-37		5-40	4-50	4-50	
30	5-03		5-03	4-37	4-39	
31	4-29		4-40	4-12	4-12	4-20

86Dec Strike 100.00

Jul	Open		High	Low	Close	
1					4-57N	
2	4-62		4-62	4-52	4-52	
3	4-33		4-34	4-07	4-07	
4	HOLIDAY					
7	4-05		4-19	4-05	4-19	
8	5-23		5-25	5-23	5-25	
9					4-35N	
10	4-15		4-51	4-15	4-39	
11	4-55		4-58	4-28	4-40	
14	3-53		3-53	3-52	3-52	
15	3-47		3-47	3-20	3-20	
16	3-38		3-45	3-03L	3-45	
17	3-60		4-25	3-56	4-02	
18	3-63		4-05	3-62	3-62	
21	3-59		3-61	3-51	3-51	
22	4-27		4-32	4-09	4-32	
23	5-04		5-12	5-04	5-08	
24	5-19		5-55	5-19	5-55	
25					5-45N	
28	6-15		7-13H	6-12	7-13	
29	6-50		7-00	6-05	6-05	
30					5-55N	
31	5-45		5-48	5-10	5-25	5-35

86Dec Strike 102.00

Jul	Open		High	Low	Close	
1	5-60		6-05	5-60	6-05	
2					5-63N	
3					5-14N	
4	HOLIDAY					
7	5-20		5-30	5-20	5-30	
8					6-42N	
9					5-43N	
10					5-48N	
11	5-36		5-53	5-36	5-53	
14					4-54N	
15	4-58		4-58	4-33L	4-33	
16					4-55N	
17					5-14N	
18					5-07N	
21					4-61N	
22					5-52N	
23					6-30N	
24					7-20N	
25	7-07		7-08H	7-07	7-08	
28					6-50N	
29					7-33N	
30					7-17N	
31					6-43N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				86Dec Strike 106.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				7-26**N**	8-45	8-56	8-45	8-56
2				7-19**N**	9-01	9-01	8-49	8-49
3				6-31**N**				7-56**N**
4	**HOLIDAY**				**HOLIDAY**			
7				6-49**N**	7-50	8-12	7-50	8-12
8				8-05**N**				9-40**N**
9				6-62**N**				8-28**N**
10				7-05**N**				8-36**N**
11				7-11**N**				8-42**N**
14				6-13**N**				7-37**N**
15				5-42**N**	7-43	7-43	7-13**L**	7-13
16				6-10**N**				7-40**N**
17				6-36**N**				8-05**N**
18				6-30**N**				7-62**N**
21				6-19**N**				7-51**N**
22				7-16**N**				8-54**N**
23				8-00**N**				9-42**N**
24	8-12	8-60**H**	8-12**L**	8-60	9-52	10-40**H**	9-47	10-40
25				8-44**N**				10-24**N**
28				10-30**N**				12-18**N**
29				9-07**N**				10-52**N**
30				8-52**N**				10-30**N**
31				8-12**N**				9-50**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Jul	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1										104	508
2								8		135	48
3						6		24	1L	54	12
4	**HOLIDAY**										
7							1L	23		6	2
8						1L				2	2
9						2	5	22	161	675H	632
10								1L	11	211	35
11						1	2	11	10	16	690H
14								9	2	59	330
15						4		1	21	213	416
16							2		100	1L	1L
17							154		1	1	348
18		18H									51
21							10				51
22					3H				3	110	180
23									100	216	314
24								2		102	148
25								100		33	62
28							203H	911H	22	89	80
29							1	351	455H	230	532
30						61H	1	105	104	45	22
31					1L	1	2		444	167	335
TOTAL		18			4	76	381	1,568	1,435	2,469	4,799

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	776	1,433	427	10L	275		200H		25	3,758
2	150	306	586	165	11	1L			32	1,442
3	400	702	280L	23	47	94				1,643
4	**HOLIDAY**									
7	4L	308	468	503	40	34	10		1L	1,400L
8	356	835	382	2,352	203	10				4,143
9	765	1,594	368	712	96					5,032
10	790	1,308	780	222	175	21				3,554
11	386	312	1,219	331	5L	238	5L			3,226
14	112	768	600	681	250	140				2,951
15	141	2,761	473	2,870	743	30	200		1	7,874
16	1,426	671	823	1,114	700	1,213H				6,051
17	443	1,453	529	292	1,414H	280				4,915
18	733	1,219	1,358	754	776	292				5,201
21	1,005	674	1,355	131	99	300				3,625
22	114	132L	3,034	1,285	873	9				5,743
23	117	2,388	2,128	2,882	551	1				8,697
24	2,898H	2,875	3,086	5,878H	540	212		310H	33H	16,084H
25	436	4,066	3,559	4,311	9		20			12,596
28	507	1,747	3,647	2,031	498	314				10,049
29	429	5,944H	5,001H	1,596	28	150				14,717
30	537	3,628	2,549	379	59	1				7,491
31	446	1,153	1,457	270	56	106				4,438
TOTAL	12,971	36,277	34,109	28,792	7,448	3,446	435	310	92	134,630

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Jul	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	8H		45H	85H	67L	107L	364L	2,056L	905L	1,274	1,788
2	8		45	85	67	107	364	2,064	905	1,376	1,809
3	8		45	85	67	113	364	2,088	905	1,255	1,821
4	**HOLIDAY**										
7	8		45	85	67	113	365	2,101	905	1,255	1,820
8	8		45	85	67	114	365	2,101	905	1,255	1,818
9	8		45	85	67	115	370	2,123	1,066	1,129	1,521
10	8		45	85	67	115	370	2,124	1,067	1,191	1,505L
11	8		45	85	67	115	372	2,134	1,077	1,207	2,068
14	8		45	85	67	115	372	2,127	1,077	1,266	2,087
15	8		45	85	67	119	372	2,128	1,060	1,108L	1,783
16	8		45	85	67	119	374	2,128	1,160	1,109	1,759
17	8		45	85	67	119	523	2,128	1,159	1,110	2,005
18	8	18H	45	85	67	119	523	2,128	1,159	1,110	2,006
21	8	18	45	85	67	119	533	2,128	1,159	1,110	2,037
22	8	18	45	85	69	119	533	2,128	1,162	1,220	2,214
23	8	18	45	85	69	119	533	2,128	1,062	1,429	2,414
24	8	18	45	85	69	119	533	2,130	1,062	1,489	2,470
25	8	18	45	85	69	119	533	2,230	1,062	1,470	2,478
28	8	18	45	85	69	119	680	2,564	1,059	1,572	2,481
29	8	18	45	85	69	119	680	2,673	1,075	1,753	2,518H
30	8	18	45	85	69	180	680	2,763H	1,097	1,768H	2,512
31	8	18	45	85	70H	181H	682H	2,763	1,425H	1,742	2,399

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	6,111	8,103L	3,768L	1,184L	535	96L	211L	10L	53	26,770L
2	6,128	8,359	4,049	1,249	526	97	211	10	60H	27,519
3	5,931	8,960	4,328	1,270	553	154	211	10	60	28,228
4	**HOLIDAY**									
7	5,955	9,263	4,793	1,265	523L	176	221	10	59	29,029
8	6,049	9,673	4,675	3,154	696	166	221	10	59	31,466
9	6,321H	10,789	4,371	3,755	713	166	221	10	52	32,927
10	6,194	11,696	4,747	3,891	798	186	221	10	52	34,372
11	6,268	11,888	5,710	4,059	799	421	221	10	52	36,606
14	6,050	12,293	6,063	4,088	959	534	221	10	52	37,519
15	5,987	13,013	6,271	4,502	1,570	560	409	10	53	39,150
16	6,051	12,563	6,737	4,904	1,777	1,255	409	10	53	40,613
17	5,304	11,259	6,833	5,135	2,886	1,422	409	10	53	40,560
18	5,544	10,632	8,001	5,171	2,990	1,554	409	10	53	41,632
21	4,493	10,785	8,540	5,216	2,989	1,709	409	10	53	41,513
22	4,531	10,841	11,361	5,695	3,296	1,715	409	10	53	45,512
23	4,536	12,794	12,393	7,408	3,334H	1,714	409	10	53	50,561
24	3,427	13,093	13,551	10,822H	3,115	1,811H	409	300H	30	54,586
25	3,339L	15,419	16,018	9,479	3,114	1,808	429H	300	28L	58,051
28	3,395	15,969	15,960	8,334	2,839	1,687	409	300	28	57,621
29	3,495	18,289	16,456H	8,350	2,836	1,637	409	300	28	60,843H
30	3,528	19,590	14,765	8,296	2,704	1,636	409	300	28	60,481
31	3,606	20,186H	14,040	8,210	2,675	1,639	409	300	28	60,511

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 82.00

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25	0-59	0-59H	0-47L	0-47
28				1-05N
29				0-58N
30				0-58N
31				0-53N

87Mar Strike 84.00

Jul	Open	High	Low	Close
1				0-56N
2				0-56N
3				0-44N
4	HOLIDAY			
7				0-47N
8				1-00N
9				0-54N
10				0-55N
11	0-52	0-53	0-52	0-53
14	0-44	0-44	0-39L	0-39
15				0-29N
16				0-34N
17				0-37N
18				0-41N
21	0-39	0-39	0-39	0-39
22				0-50N
23	0-60	0-60	0-56	0-56
24				1-10N
25	1-10	1-10	1-05	1-05
28				1-34N
29				1-17N
30	1-20	1-22H	1-15	1-16
31				1-09N

87Mar Strike 86.00

Jul	Open	High	Low	Close
1	1-09	1-11	1-09	1-11
2				1-11N
3				1-00N
4	HOLIDAY			
7				1-02N
8				1-23N
9				1-06N
10	1-04	1-11	1-04	1-08
11	1-08	1-08	1-06	1-06
14				0-56N
15				0-43N
16	0-45 0-43	0-47	0-40L	0-47
17				0-51N
18				0-51N
21				0-50N
22				0-60N
23	1-10	1-10	1-06	1-06
24				1-27N
25				1-21N
28				1-58N
29				1-33N
30	1-38	1-38H	1-35	1-35
31				1-24N

87Mar Strike 88.00

Jul	Open	High	Low	Close
1				1-36N
2				1-36N
3	1-28	1-28	1-18	1-19
4	HOLIDAY			
7				1-26N
8				1-51N
9	1-30	1-30	1-30	1-30
10				1-32N
11	1-32	1-32	1-32	1-32
14				1-15N
15				0-60N
16	0-61	1-04	0-61L	1-04
17				1-10N
18				1-09N
21				1-06N
22				1-22N
23				1-35N
24				1-60N
25				1-52N
28	2-10	2-29H	2-10	2-29
29	2-19	2-19	2-00	2-00
30	2-07	2-07	1-60	1-60
31	1-53	1-55	1-51	1-51

87Mar Strike 90.00

Jul	Open	High	Low	Close
1	2-10	2-10	2-06	2-06
2	2-10	2-10	2-05	2-05
3	1-62	1-62	1-50	1-50
4	HOLIDAY			
7				1-55N
8				2-23N
9	2-20	2-20	2-00	2-00
10				2-02N
11				2-00N
14				1-41N
15				1-21N
16	1-20	1-30	1-15L	1-30
17	1-34	1-38	1-34	1-38
18				1-35N
21	1-28	1-31	1-28	1-31
22	1-43	1-51	1-43	1-51
23				2-02N
24	2-20	2-26	2-20	2-26
25				2-21N
28	2-50	3-12H	2-50	3-12
29				2-40N
30				2-32N
31				2-19N

87Mar Strike 92.00

Jul	Open	High	Low	Close
1				2-45N
2				2-45N
3				2-22N
4	HOLIDAY			
7				2-24N
8				3-00N
9	2-60	2-60	2-33	2-33
10	2-32	2-36	2-28	2-36
11				2-34N
14	2-00	2-12	2-00L	2-12
15				1-52N
16				2-06N
17				2-11N
18	2-17	2-17	2-05	2-05
21	2-02	2-02	2-00	2-00
22				2-22N
23	2-41	2-43	2-40	2-40
24	2-50	3-07	2-50	3-07
25				3-00N
28				4-00N
29				3-23N
30				3-15N
31	3-10	3-10H	3-00	3-00

87Mar Strike 94.00

Jul	Open	High	Low	Close
1				3-28N
2				3-28N
3	2-62	2-62	2-62	2-62
4	HOLIDAY			
7	2-62	3-02	2-62	3-02
8				3-50N
9				3-16N
10				3-19N
11				3-17N
14				2-56N
15				2-22N
16	2-23	2-40	2-22L	2-40
17	2-44	2-53	2-44	2-53
18				2-48N
21				2-41N
22	2-55	3-06	2-55	3-06
23				3-29N
24	3-54	4-00	3-54	4-00
25				3-57N
28	4-16	5-00H	4-16	5-00
29				4-18N
30	4-15 4-16	4-16	4-08	4-08
31	4-00	4-15	3-49	3-49

87Mar Strike 96.00

Jul	Open	High	Low	Close
1				4-17N
2	4-19	4-19	4-17	4-17
3	4-00	4-00	3-48	3-48
4	HOLIDAY			
7				3-54N
8	4-30	4-44	4-30	4-44
9				4-06N
10				4-09N
11	4-12	4-12	4-06	4-06
14				3-38N
15	3-18	3-26	3-00L	3-00
16				3-24N
17	3-30	3-37	3-30	3-37
18				3-32N
21				3-24N
22	3-50	3-58	3-50	3-58
23				4-18N
24	4-27	4-62	4-27	4-62
25				4-50N
28	5-22	6-00H	5-13	6-00
29				5-15N
30	5-22	5-22	5-02	5-02
31	4-48	4-48	4-41	4-41

87Mar Strike 98.00

Jul	Open	High	Low	Close
1				5-15N
2				5-14N
3				4-43N
4	HOLIDAY			
7				4-50N
8				5-47N
9				5-00N
10				5-04N
11				5-02N
14				4-30N
15				3-57N
16	3-58	4-17	3-41L	4-17
17	4-24	4-28	4-24	4-28
18				4-22N
21	4-10	4-15	4-10	4-15
22				4-53N
23				5-19N
24				5-62N
25				5-48N
28	6-30	7-10H	6-30	7-10
29				6-14N
30				6-04N
31				5-39N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	6-02	6-20	6-02	6-20								
2				6-21**N**								
3				5-42**N**								
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	5-37	5-50	5-37**L**	5-50								
8				6-55**N**								
9				6-06**N**								
10				6-10**N**								
11				6-08**N**								
14				5-30**N**								
15				4-59**N**								
16				5-22**N**								
17				5-37**N**								
18				5-27**N**								
21				5-18**N**								
22				5-63**N**								
23				6-30**N**								
24				7-15**N**	8-25	8-43**H**	8-25**L**	8-43	9-20	10-10**H**	9-20**L**	10-10
25				7-02**N**				8-27**N**				9-58**N**
28				8-34**N**				10-06**N**				11-41**N**
29	8-08	8-08**H**	7-33	7-33				8-59**N**				10-27**N**
30				7-18**N**				8-41**N**				10-07**N**
31				6-31**N**				8-06**N**				9-35**N**

Put volume of sales Reported in contracts—Future 87Mar

Jul	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1			202**H**		4					50**H**			256
2					2			8					10
3				28	7		5	12**H**					52
4	**HOLIDAY**												
7							1**L**			20			21
8								5					5
9				2**L**	4	4							10
10			150			2							152
11			12					1**L**					13
14		5		2		25							32
15						25		7					32
16			118	52**H**	108**H**		7		11**H**				296
17					2		3	1					6
18						1**L**			1**L**				2**L**
21		100**H**			1**L**	1			10				112
22					1		1	1					3
23		1**L**	2**L**			63**H**							66
24					10	6	1	5			10**H**	25**H**	57
25	1**H**	1											2
28				3	3		38	11	10				65
29				2			450			10**L**			462
30		8	2	11			1	1					23
31				31		3	453**H**	6					493**H**
TOTAL	1	115	486	131	142	130	960	58	32	80	10	25	2,170

Put open contracts Reported in contracts—Future 87Mar

Jul	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1		22**L**	217**L**	60**L**	219**L**	38**L**	6**L**	81**L**	11**L**	50**L**			704**L**
2		22	217	60	221	38	6	89	11	50			714
3		22	217	64	228	38	11	101	11	50			742
4	**HOLIDAY**												
7		22	217	74	228	38	12	101	11	70**H**			773
8		22	217	64	228	38	12	106	11	70			768
9		22	217	64	228	42	12	106	11	70			772
10		22	366	62	228	44	12	106	11	70			921
11		22	354	62	228	44	12	106	11	70			909
14		22	356	60	228	45	12	106	11	70			910
15		23	356	60	228	70	12	110	11	70			940
16		23	456**H**	67	284	70	19	110	22**H**	70			1,121
17		23	453	67	281	70	21	111	22	70			1,118
18		23	453	67	281	70	21	110	22	70			1,117
21		122	453	67	281	71	21	110	22	70			1,217
22		122	453	67	282	71	22	111	22	70			1,220
23		123	453	67	282	94**H**	22	111	22	70			1,244
24		123	453	67	292	93	22	106	22	70	10**H**	25**H**	1,283
25	1**H**	123	453	67	292	93	22	106	22	70	10	25	1,284
28	1	123	453	67	295**H**	94	52	107	22	70	10	25	1,319
29	1	123	453	67	295	94	498**H**	107	22	70	10	25	1,765
30	1	131**H**	453	78	295	94	498	106	22	70	10	25	1,783**H**
31	1	130	453	103**H**	295	94	207	112**H**	22	70	10	25	1,522

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Sep Strike 64.00				86Sep Strike 68.00				86Sep Strike 70.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01A				0-01A				0-01A
25												
26												
27												
28												
29												

	86Sep Strike 72.00				86Sep Strike 74.00				86Sep Strike 76.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01A				0-01A				0-01A
25												
26												
27												
28												
29												

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 82.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N	0-01	0-01H	0-01L	0-01
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N	0-01	0-01	0-01	0-01
21				0-01N				0-01N				0-01N
22				0-01A				0-01A				0-01A
25												
26												
27												
28												
29												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Aug	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**A**
25				
26				
27				
28				
29				

86Sep Strike 86.00

Aug	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5				0-01**N**
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8				0-01**N**
11				0-01**N**
12	0-01	0-01	0-01	0-01
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20	0-01	0-01	0-01	0-01
21				0-01**N**
22				0-01**A**
25				
26				
27				
28				
29				

86Sep Strike 88.00

Aug	Open	High	Low	Close
1	0-02	0-03**H**	0-02	0-02
4	0-02	0-02	0-01**L**	0-01
5	0-02	0-02	0-01	0-01
6	0-02	0-02	0-01	0-01
7	0-02	0-02	0-01	0-01
8	0-01	0-01	0-01	0-01
11				0-01**N**
12	0-01	0-01	0-01	0-01
13				0-01**N**
14				0-01**N**
15	0-01	0-01	0-01	0-01
18				0-01**N**
19				0-01**N**
20	0-01	0-01	0-01	0-01
21				0-01**N**
22				0-01**A**
25				
26				
27				
28				
29				

86Sep Strike 90.00

Aug	Open	High	Low	Close	
1	0-05	0-07**H**	0-04	0-06	
4	0-06	0-06	0-02	0-02	
5	0-04	0-05	0-03	0-03	0-04
6	0-03	0-05	0-03	0-04	
7	0-05	0-06	0-02	0-02	
8	0-01	0-01	0-01**L**	0-01	
11	0-01	0-01	0-01	0-01	
12				0-01**N**	
13				0-01**N**	
14				0-01**N**	
15	0-01	0-01	0-01	0-01	
18	0-01	0-01	0-01	0-01	
19				0-01**N**	
20	0-01	0-01	0-01	0-01	
21				0-01**N**	
22				0-01**A**	
25					
26					
27					
28					
29					

86Sep Strike 92.00

Aug	Open		High	Low	Close	
1	0-13	0-14	0-16**H**	0-11	0-13	0-14
4	0-16	0-15	0-16	0-06	0-06	
5	0-13	0-12	0-13	0-08	0-10	
6	0-11	0-10	0-15	0-09	0-11	
7	0-16	0-15	0-16	0-06	0-07	0-08
8	0-06	0-07	0-07	0-02	0-03	0-02
11	0-01		0-02	0-01**L**	0-01	
12	0-01		0-01	0-01	0-01	
13	0-01		0-01	0-01	0-01	
14					0-01**N**	
15	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19					0-01**N**	
20	0-01		0-01	0-01	0-01	
21					0-01**N**	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 94.00

Aug	Open		High	Low	Close	
1	0-30	0-31	0-36	0-23	0-30	0-31
4	0-36		0-36	0-18	0-19	0-18
5	0-32	0-30	0-33	0-22	0-30	0-28
6	0-30	0-29	0-40	0-26	0-30	0-32
7	0-40	0-43	0-43**H**	0-17	0-17	0-20
8	0-15	0-18	0-18	0-06	0-06	
11	0-06		0-06	0-02	0-02	0-03
12	0-02		0-03	0-02	0-03	
13	0-03	0-02	0-03	0-01**L**	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 96.00

Aug	Open		High	Low	Close	
1	0-60	0-57	1-11	0-50	0-62	1-00
4	1-08	1-10	1-13	0-44	0-46	0-44
5	1-15	1-08	1-15	0-55	1-02	1-05
6	1-04	1-07	1-24	0-63	1-07	1-09
7	1-27	1-28	1-31**H**	0-47	0-47	0-50
8	0-47		0-47	0-16	0-17	0-16
11	0-13	0-12	0-13	0-07	0-08	
12	0-05		0-09	0-05	0-06	0-08
13	0-06	0-07	0-07	0-03	0-03	
14	0-04		0-04	0-02	0-04	0-03
15	0-03		0-03	0-01**L**	0-02	
18	0-02		0-03	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 98.00

Aug	Open		High	Low	Close	
1	1-52		2-08	1-34	1-57	
4	2-07		2-17	1-29	1-32	1-29
5	2-15		2-19	1-54	2-06	
6	2-15		2-32	2-08	2-20	
7	2-53		2-53**H**	1-39	1-47	
8	1-44		1-44	0-43	0-44	0-43
11	0-38		0-38	0-22	0-25	0-23
12	0-19	0-16	0-27	0-15	0-23	0-25
13	0-23	0-24	0-27	0-10	0-11	0-10
14	0-12		0-14	0-09	0-11	0-10
15	0-10	0-09	0-11	0-07	0-07	0-08
18	0-10	0-09	0-11	0-04	0-05	
19	0-03		0-03	0-01**L**	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 100.00

Aug	Open		High	Low	Close	
1	3-00		3-35	2-62	3-14	
4	3-24		3-32	2-48	2-48	
5	3-50		3-52	3-20	3-42	
6	3-57		4-12	3-46	3-59	
7	4-14		4-15**H**	3-08	3-15	
8	2-30		2-35	1-38	1-42	
11	1-31		1-31	1-03	1-06	1-07
12	0-59		1-15	0-59	1-05	1-07
13	1-02		1-13	0-33	0-33	0-35
14	0-41	0-38	0-44	0-28	0-37	0-39
15	0-30	0-29	0-38	0-25	0-31	0-30
18	0-38		0-44	0-20	0-20	0-22
19	0-12	0-11	0-12	0-05	0-05	0-06
20	0-03	0-04	0-06	0-01**L**	0-02	
21	0-02		0-03	0-01	0-01	0-02
22	0-04		0-07	0-01	0-02	0-01
25						
26						
27						
28						
29						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 102.00

Aug	Open		High	Low	Close	
1	4-45		4-58	4-30	4-56	
4					4-23**N**	
5	5-28		5-32	5-28	5-32	
6	6-06		6-06**H**	5-52	5-52	
7	5-56		5-56	4-62	4-62	
8	4-29		4-29	3-06	3-10	
11	2-34		2-45	2-28	2-28	
12	2-12		2-39	2-12	2-30	
13	2-30		2-39	1-37	1-37	
14	1-49	1-54	1-54	1-23	1-46	
15	1-20		1-45	1-20	1-39	
18	1-60		2-04	1-19	1-19	
19	0-43		0-47	0-30	0-36	0-38
20	0-28	0-31	0-38	0-14	0-21	0-20
21	0-26	0-30	0-30	0-07**L**	0-20	0-22
22	1-20	1-22	1-33	0-55	1-22	1-21
25						
26						
27						
28						
29						

86Sep Strike 104.00

Aug	Open	High	Low	Close
1				6-44**N**
4	6-44	6-44	6-15	6-15
5				7-28**N**
6				7-50**N**
7	7-08	7-08**H**	6-57	6-57
8	5-28	5-28	4-62	4-62
11				4-15**N**
12	3-55	4-20	3-55	4-18
13	4-35	4-35	3-10	3-10
14	3-11	3-22	3-11	3-22
15				3-20**N**
18	3-30	3-30	2-61	2-61
19	2-00	2-08	1-58	1-58
20	1-45	1-60	1-30**L**	1-45
21	1-38	2-08	1-32	2-08
22	3-19	3-29	2-61	3-23
25				
26				
27				
28				
29				

86Sep Strike 106.00

Aug	Open	High	Low	Close
1				8-40**N**
4				8-14**N**
5				9-28**N**
6				9-50**N**
7				8-56**N**
8				6-58**N**
11				6-10**N**
12				6-14**N**
13				4-62**N**
14				5-14**N**
15				5-15**N**
18	5-25	5-25**H**	4-56**L**	4-56
19				3-49**N**
20				3-37**N**
21				4-08**N**
22				5-23**N**
25				
26				
27				
28				
29				

86Sep Strike 108.00

Aug	Open	High	Low	Close
1				10-38**N**
4				10-14**N**
5				11-28**N**
6				11-50**N**
7				10-56**N**
8				8-58**N**
11				8-10**N**
12				8-14**N**
13				6-62**N**
14				7-14**N**
15				7-14**N**
18				6-56**N**
19				5-48**N**
20				5-36**N**
21				6-08**N**
22				7-23**N**
25				
26				
27				
28				
29				

86Sep Strike 110.00

Aug	Open	High	Low	Close
1				12-38**N**
4				12-14**N**
5				13-28**N**
6				13-50**N**
7				12-56**N**
8				10-58**N**
11				10-10**N**
12				10-14**N**
13				8-62**N**
14				9-14**N**
15				9-14**N**
18				8-56**N**
19				7-48**N**
20				7-36**N**
21				8-08**N**
22				9-23**N**
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Aug	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1											40	425
4						50		42H			367H	520
5											21	616
6										2L	5	133
7							1H		1L		4	1,127H
8												6
11						35L		35				1L
12										3	13	16
13						50		1L	30	30	6	20
14											1L	120
15									533H	4	22	26
18											2	7
19												4
20									68		30	564
21						600H			10	39H	47	
22												
25												
26												
27												
28												
29												
TOTAL						735	1	78	642	78	558	3,585

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	2,986H	2,445	4,176	5,258	3,286	2,220	50					20,886
4	1,700	1,225	5,051	4,415	1,852	124L		1L				15,347
5	2,581	4,243	7,653	5,665	1,415	297	1L					22,492
6	968	6,587H	8,993H	8,873	828	124	1					26,514
7	925	4,792	8,754	10,611H	1,018	222	1	1				27,457
8	1,658	2,523	6,759	10,170	5,462	1,029	117	1				27,725H
11	14	1,477	4,946	5,805	5,575	1,914	116					19,918
12	37	1,621	2,708	2,398	6,841	5,304	55	117				19,113
13		392	4,626	4,751	6,576	5,293	2,071	6				23,852
14	25	10	1,314	3,118	7,348H	4,799	1,602	75				18,412
15	81	26	53	1,684	6,260	4,532	1,016					14,237
18	5	17	423	1,422	4,257	2,589	1,096	3	5H			9,826
19	4L	8L	688	757	2,668	6,471H	8,616	129H				19,345
20	267	670	38	85	464	3,494	3,799	7				9,486
21	252	2,552	111	250	882	1,876	11,016H	9				17,644
22	4	222	4L	3L	123L	5,024	2,720	9				8,109L
25												
26												
27												
28												
29												
TOTAL	11,507	28,810	56,297	65,265	54,855	45,312	32,277	358	5			300,363

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Aug	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	1H	24H	250H	163H	810H	1,978H	9,480H	4,791	11,274H	9,750	8,131H	9,854
4	1	24	250	163	810	1,928	9,480	4,791	11,274	9,750	8,131	10,021H
5	1	24	250	163	810	1,928	9,480	4,791	11,274	9,750	8,130	9,487
6	1	24	250	163	810	1,928	9,480	4,791	11,274	9,750	8,130	9,572
7	1	24	250	163	810	1,928	9,479L	4,891H	11,273	9,749	8,130	9,081
8	1	24	250	163	810	1,928	9,479	4,791	11,273	9,749	8,130	9,077
11	1	24	250	163	810	1,915	9,479	4,756	11,273	9,749	8,131	9,077
12	1	24	250	163	810	1,915	9,479	4,756	11,273	9,746	8,121	9,065
13	1	24	250	163	810	1,865	9,479	4,755L	11,243	9,716	8,103	9,054
14	1	24	250	163	810	1,865	9,479	4,755	11,243	9,716	8,102	8,934
15	1	24	250	163	810	1,865	9,479	4,755	10,563	9,720	8,080	8,902
18	1	24	250	163	810	1,865	9,479	4,755	10,563	9,712L	8,077	8,895
19	1	24	250	163	810	1,865	9,479	4,755	10,603	9,723	8,077	8,847
20	1	24	250	163	810	1,865	9,479	4,755	10,604	9,793H	8,058	8,889
21	1	24	250	163	810	1,265L	9,479	4,755	10,525L	9,752	8,011L	8,325L
22												
25												
26												
27												
28												
29												

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	12,109	22,295	16,534	20,853	11,800	5,475	3,193	1,918H	13H			150,696
4	12,190H	22,076	17,081	20,960	11,816	5,365	3,194	1,918	13			151,236
5	11,597	23,188	18,695	20,506	10,446	5,277	3,194	1,918	13			150,922
6	11,624	23,873H	21,496H	23,692H	10,097	5,227	3,194	1,918	13			157,307H
7	11,591	22,527	20,596	22,396	9,755L	5,170	3,193	1,534	1L			152,542
8	10,771	21,222	18,967	21,088	10,346	5,209	3,096L	1,533	1			147,908
11	10,757	21,342	17,746	19,564	11,809	5,793	3,096	1,533	1			147,269
12	10,714	21,240	16,959	18,934	12,353	5,012L	3,146	1,588	1			145,550L
13	10,707	20,734	16,126	16,794	14,002	7,446	3,560	1,503	1			146,336
14	10,694	20,714	16,388	16,249	16,482	8,878	4,390	1,503	1			150,641
15	10,565	20,710	16,256	16,149	15,805	9,719H	5,395	1,503	1			150,715
18	10,541	20,667	15,870	15,863	16,550	9,379	6,021	1,374L	6			150,865
19	10,509L	20,570	15,525	15,098	16,794H	8,479	10,301	1,412	6			153,291
20	10,765	19,715	15,466	15,373	16,704	8,365	11,115	1,384	6			153,584
21	10,511	18,836L	15,341L	15,060L	15,819	8,529	13,468H	1,383				152,307
22												
25												
26												
27												
28												
29												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 68.00				86Dec Strike 70.00				86Dec Strike 72.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-01N
26				0-01N				0-01N				0-01N
27				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N

	86Dec Strike 74.00				86Dec Strike 76.00				86Dec Strike 78.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01N				0-04N				0-08N
4				0-01N				0-03N				0-06N
5				0-01N				0-04N				0-08N
6				0-01N				0-04N				0-08N
7				0-01N				0-03N				0-06N
8				0-01N				0-01N				0-03N
11				0-01N				0-01N				0-02N
12				0-01N				0-01N	0-03	0-03H	0-03	0-03
13				0-01N				0-01N	0-03	0-03	0-02	0-02
14				0-01N				0-01N				0-02N
15				0-01N				0-01N				0-02N
18				0-01N				0-01N				0-02N
19				0-01N	0-01	0-02H	0-01L	0-01				0-02N
20				0-01N	0-01	0-01	0-01	0-01				0-02N
21				0-01N	0-01	0-01	0-01	0-01				0-02N
22				0-01N				0-01N				0-02N
25				0-01N				0-01N	0-01	0-01	0-01L	0-01
26				0-01N				0-01N				0-01N
27				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-14N				0-22N	0-27	0-29	0-27	0-29
4				0-12N	0-22	0-22	0-20	0-20	0-34	0-34	0-25	0-25
5				0-13N	0-21 0-20	0-22	0-20	0-22	0-31	0-32	0-29	0-31
6	0-15 0-14	0-15	0-14	0-14	0-24	0-25H	0-24	0-24				0-31N
7	0-15	0-16H	0-12	0-12	0-24	0-24	0-19	0-19	0-38	0-38H	0-26	0-26
8	0-10	0-10	0-05	0-05				0-11N	0-22	0-22	0-15	0-15
11	0-05	0-05	0-04	0-04	0-08	0-09	0-08	0-09	0-12	0-12	0-10	0-10
12				0-04N	0-09	0-09	0-08	0-08	0-10	0-11	0-10	0-10
13	0-04	0-04	0-03	0-03	0-07	0-07	0-05	0-05	0-12	0-12	0-07	0-07
14	0-03	0-03	0-03	0-03				0-05N	0-07	0-08	0-07	0-07
15				0-03N	0-05	0-05	0-05	0-05	0-07	0-07	0-07	0-07
18				0-03N				0-05N	0-07	0-07	0-07	0-07
19				0-03N				0-04N	0-06	0-06	0-06	0-06
20	0-03	0-03	0-03	0-03				0-04N	0-05	0-07	0-05	0-05
21				0-03N				0-05N				0-06N
22				0-03N				0-05N				0-06N
25				0-02N				0-03N				0-04N
26	0-02	0-02	0-02L	0-02	0-02	0-02	0-02L	0-02				0-03N
27				0-02N				0-03N	0-03	0-04	0-03	0-04
28				0-01N	0-02	0-02	0-02	0-02	0-04	0-04	0-03	0-03
29				0-01N				0-02N	0-02	0-03	0-02L	0-03

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Aug	Open		High	Low	Close	
1	0-41		0-48	0-37	0-42	
4	0-46		0-46	0-37	0-37	
5	0-43		0-45	0-42	0-44	
6	0-47		0-50**H**	0-45	0-45	
7	0-50		0-50	0-37	0-37	
8	0-39		0-39	0-22	0-22	
11	0-15		0-20	0-15	0-15	
12	0-15		0-17	0-15	0-17	
13	0-17		0-18	0-12	0-12	
14	0-12		0-12	0-11	0-11	
15	0-11		0-12	0-11	0-11	
18					0-11**N**	
19	0-10		0-10	0-08	0-08	
20	0-08		0-08	0-07	0-07	
21					0-08**N**	
22	0-09		0-09	0-09	0-09	
25	0-09		0-09	0-06	0-06	
26	0-07		0-07	0-05**L**	0-05	
27	0-05		0-07	0-05	0-07	
28	0-06	0-07	0-07	0-06	0-06	
29	0-05		0-05	0-05	0-05	

86Dec Strike 88.00

Aug	Open		High	Low	Close	
1	0-57		1-04	0-57	0-61	
4	1-04		1-04	0-54	0-54	
5	1-04		1-04	0-56	1-00	
6	1-00		1-03	1-00	1-01	
7	1-09	1-12	1-12**H**	0-58	0-58	
8	0-55		0-55	0-32	0-32	
11	0-28		0-28	0-24	0-24	
12	0-19		0-25	0-19	0-24	
13	0-23		0-25	0-17	0-17	
14	0-18		0-19	0-16	0-17	
15	0-16		0-17	0-16	0-17	
18	0-19		0-19	0-17	0-17	
19	0-13		0-13	0-10	0-12	
20	0-10		0-14	0-10	0-11	
21	0-11		0-13	0-11	0-13	
22	0-17		0-18	0-15	0-15	
25	0-15		0-15	0-14	0-14	
26	0-13		0-13	0-09	0-09	
27	0-10		0-12	0-08**L**	0-12	
28	0-10		0-10	0-08	0-10	
29	0-08		0-09	0-08	0-09	

86Dec Strike 90.00

Aug	Open		High	Low	Close	
1	1-19		1-30	1-15	1-24	
4	1-30		1-34	1-15	1-15	
5	1-35		1-35	1-22	1-30	
6	1-33		1-40	1-29	1-36	
7	1-45		1-45**H**	1-17	1-17	
8	1-18		1-16	0-48	0-48	
11	0-36		0-43	0-36	0-37	
12	0-35		0-40	0-35	0-38	
13	0-39		0-39	0-26	0-26	
14	0-26		0-27	0-24	0-25	
15	0-25		0-26	0-25	0-25	
18	0-29	0-30	0-31	0-23	0-23	
19	0-22		0-22	0-17	0-19	
20	0-18		0-21	0-17	0-20	
21	0-19		0-22	0-18	0-22	
22	0-25		0-29	0-23	0-25	
25	0-25	0-26	0-26	0-20	0-20	
26	0-19		0-19	0-15	0-15	
27	0-16		0-21	0-15	0-21	
28	0-21	0-20	0-21	0-15	0-17	
29	0-13	0-14	0-15	0-13**L**	0-13	

86Dec Strike 92.00

Aug	Open		High	Low	Close	
1	1-52		2-02	1-45	1-58	
4	2-02	2-04	2-05	1-47	1-47	
5	2-05		2-07	1-55	2-03	
6	2-06		2-16	2-00	2-06	
7	2-20		2-20**H**	1-51	1-51	1-53
8	1-49	1-50	1-50	1-08	1-10	
11	0-60	0-59	1-00	0-57	0-57	0-58
12	0-57		0-60	0-50	0-58	0-59
13	0-54		0-57	0-40	0-40	0-42
14	0-36		0-42	0-36	0-41	0-42
15	0-36		0-39	0-36	0-39	
18	0-46		0-46	0-37	0-38	0-39
19	0-31	0-28	0-32	0-28	0-31	
20	0-29		0-33	0-27	0-28	
21	0-31		0-35	0-28	0-35	0-34
22	0-37		0-43	0-36	0-42	
25	0-39		0-39	0-32	0-32	0-33
26	0-30		0-30	0-24	0-24	
27	0-25		0-34	0-24	0-33	0-34
28	0-29		0-30	0-24	0-29	
29	0-22		0-24	0-21**L**	0-22	0-24

86Dec Strike 94.00

Aug	Open		High	Low	Close	
1	2-27		2-49	2-21	2-37	
4	2-46		2-50	2-23	2-23	
5	2-50		2-54	2-33	2-47	
6	2-49		3-00	2-45	2-53	
7	3-05		3-05**H**	2-26	2-29	
8	2-20		2-20	1-38	1-40	
11	1-31		1-32	1-18	1-18	1-22
12	1-15		1-26	1-14	1-21	1-23
13	1-15		1-23	0-63	0-63	
14	1-03		1-03	0-56	0-61	
15	0-56		1-00	0-56	0-61	
18	1-03		1-08	0-57	0-59	
19	0-52		0-54	0-43	0-47	0-48
20	0-45		0-52	0-42	0-44	
21	0-51		0-53	0-41	0-51	0-53
22	0-62		1-04	0-57	0-60	0-62
25	0-63	1-00	1-00	0-51	0-51	
26	0-49		0-49	0-37	0-39	0-38
27	0-44	0-42	0-54	0-37	0-53	0-54
28	0-51		0-51	0-38	0-45	
29	0-40		0-40	0-34**L**	0-37	0-38

86Dec Strike 96.00

Aug	Open		High	Low	Close	
1	3-05		3-38	3-05	3-24	
4	3-42		3-42	3-08	3-09	
5	3-46		3-47	3-23	3-40	
6	3-43		3-55	3-37	3-45	
7	4-03		4-03**H**	3-19	3-19	
8	3-12		3-12	2-15	2-19	
11	2-05		2-05	1-55	1-55	
12	1-46	1-47	2-00	1-46	1-56	
13	1-56		1-59	1-25	1-25	
14	1-28		1-29	1-19	1-27	
15	1-25		1-30	1-20	1-26	
18	1-32		1-43	1-22	1-23	
19	1-08	1-10	1-12	1-04	1-07	
20	1-07	1-02	1-15	0-63	1-04	
21	1-12		1-17	1-00	1-12	
22	1-29		1-36	1-24	1-30	
25	1-30		1-30	1-12	1-12	
26	1-09		1-09	0-58	0-60	0-58
27	1-06		1-16	0-58	1-16	
28	1-10		1-11	0-60	1-05	1-07
29	0-59		0-61	0-54**L**	0-58	0-60

86Dec Strike 98.00

Aug	Open		High	Low	Close	
1	4-06		4-35	4-05	4-25	
4	4-40		4-41	4-05	4-05	
5	4-47		4-48	4-23	4-41	
6	4-50		5-00	4-39	4-50	
7	4-61		5-05**H**	4-20	4-20	
8	3-48		3-48	3-06	3-06	
11	2-58		2-58	2-35	2-37	
12	2-29		2-48	2-24	2-39	
13	2-39		2-43	1-62	1-62	
14	2-10		2-10	1-55	2-02	
15	1-62		2-07	1-62	2-03	
18	2-08	2-13	2-23	1-60	1-62	
19	1-46		1-47	1-38	1-39	
20	1-37		1-48	1-28	1-36	
21	1-40		1-53	1-31	1-47	
22	2-12		2-16	2-00	2-06	2-08
25	2-06	2-09	2-09	1-50	1-51	1-50
26	1-48		1-48	1-24	1-26	1-24
27	1-42		1-57	1-27	1-57	1-55
28	1-54	1-48	1-54	1-27	1-42	1-41
29	1-21	1-23	1-29	1-19**L**	1-25	1-26

86Dec Strike 100.00

Aug	Open		High	Low	Close	
1	5-20		5-46	5-19	5-40	
4	5-60		5-60	5-14	5-14	
5	5-62		5-62	5-47	5-59	
6	6-00		6-10**H**	5-63	6-08	
7	6-02		6-02	5-34	5-34	
8	4-30		4-38	4-10	4-10	
11	3-40		3-46	3-36	3-36	
12	3-24		3-40	3-24	3-40	
13	3-16		3-16	2-55	2-55	
14	2-61		3-00	2-46	2-60	
15	2-49		3-00	2-49	2-59	
18	3-03		3-18	2-51	2-51	
19	2-30		2-33	2-18	2-23	2-25
20	2-22		2-34	2-06	2-17	
21	2-25	2-29	2-36	2-10	2-28	2-30
22	2-62		3-10	2-54	2-60	2-62
25	2-55	2-60	2-62	2-38	2-40	
26	2-34	2-30	2-34	2-03	2-06	2-04
27	2-28	2-26	2-46	2-05	2-45	2-46
28	2-44	2-40	2-44	2-06	2-24	
29	2-02	2-00	2-12	1-60**L**	2-02	2-06

86Dec Strike 102.00

Aug	Open		High	Low	Close	
1					7-00**N**	
4					6-38**N**	
5					7-26**N**	
6					7-38**N**	
7					6-61**N**	
8					5-29**N**	
11	4-50		4-51**H**	4-50	4-51	
12					4-53**N**	
13					3-58**N**	
14	3-55		4-05	3-55	4-05	
15					4-00**N**	
18	4-17		4-17	3-55	3-55	
19	3-31		3-31	3-15	3-18	
20	3-13		3-30	3-00	3-14	
21	3-19		3-30	3-03	3-30	
22	4-11		4-11	3-58	4-04	4-06
25	4-03		4-03	3-44	3-44	
26	3-25		3-32	3-02	3-02	
27	3-14		3-48	3-04	3-48	
28	3-41		3-41	3-04	3-27	
29	2-58		3-04	2-55**L**	2-61	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				86Dec Strike 106.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				8-34**N**				10-10**N**
4				8-05**N**				9-45**N**
5	9-04	9-04**H**	9-00	9-00				10-45**N**
6				9-15**N**	10-46	10-62**H**	10-46	10-62
7				8-33**N**				10-13**N**
8				6-55**N**				8-29**N**
11				6-11**N**				7-44**N**
12				6-15**N**				7-49**N**
13				5-10**N**				6-40**N**
14				5-26**N**				6-56**N**
15	5-08	5-19	5-08	5-19				6-51**N**
18				5-09**N**				6-40**N**
19				4-29**N**				5-52**N**
20	4-16	4-25	4-16	4-25				5-47**N**
21	4-12	4-42	4-12	4-42	5-46	6-05	5-44	6-05
22				5-26**N**	6-55	6-58	6-55	6-58
25	5-16	5-16	4-61	4-61	6-38	6-38	6-26	6-26
26	4-42	4-42	4-11	4-11	6-10	6-10	5-35**L**	5-35
27	4-27	5-05	4-27	5-05	5-60	6-37	5-60	6-37
28				4-40**N**	6-08	6-08	6-04	6-04
29	4-11	4-13	4-06**L**	4-07				5-31**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Dec

Aug	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1							1L	1L	50	156	220
4								77	79	163	17
5								3	12	116	88
6							133	101		147	91
7							2	265	152	211	255
8							8	3	22	21	412
11							106	21	26	104	461
12						1L		309H	15	1,454H	172
13						400H	500H	200	255	259	148
14							10	250	415H	252	860H
15								6	45	30	177
18									2	15	
19					60				1L	240	471
20					57L		150		36	353	210
21					157H						
22										3L	22
25						10			1	304	90
26							60	10		408	715
27									14	228	468
28									10	9	130
29								15	3	121	3L
TOTAL					274	411	970	1,261	1,138	4,594	5,010

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	24	3,509	1,593	249L	61	391				6,255
4	392	1,066	485L	1,384	138	40				3,841L
5	1,074	2,585	2,619	1,997	786	41		1L		9,322
6	729	3,316	3,611	1,653	135	151			1L	10,068
7	1,990H	5,688H	5,326H	2,935	54L	4L				16,882
8	690	3,902	2,410	1,924	283	125				9,800
11	1,446	2,885	2,727	2,529	2,396	110	3L			12,814
12	1,134	1,736	4,388	2,345	2,280	849				14,683
13	251	1,837	2,832	2,959	5,944H	66				15,651
14	145	787	906	1,263	603	739	15			6,245
15	13L	671	1,451	611	329	668		1		4,002
18	351	1,130	1,293	1,196	1,391	2,569	5			7,952
19	678	3,351	1,663	2,320	2,543	4,129	1,792			17,248
20	430	735	2,622	1,804	1,785	1,752	674	28		10,636
21	754	1,378	1,525	1,383	3,570	4,341	449	17	58H	13,632
22	518	1,118	1,958	4,496	3,994	4,857H	1,125		2	18,093
25	538	1,253	1,918	2,117	5,056	4,022	53	1	16	15,379
26	1,169	1,168	3,260	3,407	3,235	3,521	455	23	20	17,451
27	631	1,235	2,773	3,458	5,475	4,055	2,735H	1	1	21,074H
28	1,598	1,655	2,865	5,215H	3,010	2,314	1,240		1	18,047
29	942	585L	1,391	1,780	2,088	2,501	259	330H		10,018
TOTAL	15,497	41,590	49,616	47,025	45,156	37,245	8,805	402	99	259,093

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Aug	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	8**H**	18**H**	45**H**	85**H**	70**L**	181**L**	683	2,764	1,425	1,750**L**	2,804
4	8	18	45	85	70	181	683	2,687**L**	1,350**L**	1,863	2,602
5	8	18	45	85	70	181	683	2,690	1,362	1,869	2,649
6	8	18	45	85	70	181	610**L**	2,791	1,362	2,011	2,600**L**
7	8	18	45	85	70	181	610	2,841	1,464	2,028	2,649
8	8	18	45	85	70	181	713	2,842	1,486	2,038	2,681
11	8	18	45	85	70	181	819	2,860	1,485	2,078	2,826
12	8	18	45	85	70	182	819	2,865	1,475	2,282	2,977
13	8	18	45	85	70	582	1,319	3,064**H**	1,728	2,230	2,886
14	8	18	45	85	70	582	1,329	2,814	1,743	2,481	2,795
15	8	18	45	85	70	582	1,328	2,820	1,778	2,496	2,934
18	8	18	45	85	70	582	1,328	2,820	1,777	2,511	2,934
19	8	18	45	85	127	582	1,328	2,820	1,778	2,516	3,020
20	8	18	45	85	158	582	1,328	2,820	1,797	2,506	2,627
21	8	18	45	85	315**H**	582	1,328	2,820	1,797	2,506	2,627
22	8	18	45	85	315	582	1,328	2,820	1,797	2,509	2,627
25	8	18	45	85	315	592**H**	1,328	2,820	1,798	2,398	2,707
26	8	18	45	85	201	592	1,388**H**	2,820	1,798	2,578	3,021
27	8	18	45	85	201	592	1,388	2,820	1,808	2,661	3,277**H**
28	8	18	45	85	201	592	1,388	2,820	1,811**H**	2,662	3,207
29	8	18	45	85	201	592	1,388	2,820	1,810	2,677**H**	3,216

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	3,618**L**	20,272	14,788	8,192**L**	2,665	1,798	409**L**	300**L**	28	61,903**L**
4	3,745	20,977	14,567	8,529	2,678	1,808	409	300	28	62,633
5	3,993	22,387	14,447	9,128	2,552	1,800	409	301	28	64,705
6	4,051	23,796	14,249**L**	9,516	2,526	1,756	409	301	27**L**	66,412
7	4,904	24,538**H**	16,847	10,072	2,506	1,746**L**	409	301	27	71,349
8	4,953	23,552	16,747	10,039	2,387**L**	1,871	409	301	27	70,453
11	4,908	22,675	16,744	10,577	4,663	1,947	412	301	27	72,729
12	4,800	21,825	16,867	11,021	5,933	2,499	409	301	27	74,508
13	4,720	20,992	16,108	10,896	8,896	2,452	409	301	27	76,836
14	4,825	21,368	16,154	10,651	9,027	2,440	409	301	27	77,172
15	4,818	21,353	16,078	10,587	8,960	2,679	409	302	27	77,377
18	4,857	21,150	16,192	10,203	7,634	4,675	412	302	27	77,630
19	5,333	19,589	16,319	10,441	8,354	6,695	2,139	302	27	81,526
20	5,392	19,340	17,365	11,109	8,693	7,153	2,408	330	27	83,791
21	6,062	19,327**L**	17,702	11,302	8,112	8,451	2,518	347	73	86,025
22	6,265	20,070	17,969	13,124	8,513	8,640	2,924	347	75**H**	90,061
25	6,727	20,689	18,049	13,287	10,695	9,381	2,942	348	73	94,305
26	6,936	20,215	17,172	13,075	11,388	9,996	3,092	350	73	94,851
27	6,896	20,310	18,032	13,013	12,915	10,574	5,272	351	74	100,340
28	7,401	20,262	18,788	14,427**H**	13,807	10,930	5,690**H**	351	75	104,568
29	8,235**H**	20,284	18,867**H**	14,263	14,115**H**	11,451**H**	5,436	582**H**	75	106,168**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 82.00				87Mar Strike 84.00				87Mar Strike 86.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-57N	1-09	1-13H	1-06	1-13	1-20	1-30H	1-20	1-28
4				0-52N				1-08N				1-22N
5				0-60N				1-18N				1-36N
6				1-00N				1-21N				1-42N
7				0-55N				1-10N				1-29N
8	0-43	0-43H	0-39	0-39				0-52N				1-02N
11				0-32N				0-43N	0-57	0-57	0-56	0-56
12				0-33N	0-40	0-43	0-40	0-43				0-55N
13				0-23N	0-38	0-38	0-32	0-32	0-55	0-55	0-44	0-44
14				0-24N				0-33N				0-44N
15				0-24N				0-33N				0-43N
18				0-23N				0-32N				0-40N
19	0-20	0-20	0-19	0-19				0-25N				0-33N
20				0-18N				0-24N				0-32N
21	0-20	0-20	0-19	0-19				0-26N				0-34N
22				0-19N				0-30N	0-36	0-39	0-36	0-39
25	0-20	0-20	0-17	0-17	0-27	0-27	0-26L	0-26				0-34N
26	0-16	0-16	0-13L	0-13				0-19N	0-30	0-30	0-26L	0-26
27				0-16N				0-23N	0-32	0-34	0-32	0-34
28				0-16N				0-22N				0-31N
29	0-13	0-14	0-13	0-14				0-20N				0-29N

	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1-59N	2-18	2-32	2-18	2-27	3-00	3-15	3-00	3-09
4				1-47N				2-18N	3-09	3-09	3-00	3-00
5				2-03N	2-34	2-41	2-34	2-41				3-22N
6				2-07N	2-50	2-50H	2-50	2-50	3-25	3-33	3-25	3-33
7	1-60	1-60H	1-60	1-60	2-50	2-50	2-28	2-28	3-35	3-35H	3-10	3-10
8				1-23N				1-54N	2-62	2-62	2-26	2-26
11				1-09N				1-36N	2-07	2-07	2-05	2-05
12	1-08	1-09	1-08	1-09				1-35N	2-05	2-05	2-05	2-05
13	1-00	1-00	0-58	0-58				1-16N	1-60	1-60	1-44	1-44
14	0-54	0-56	0-54	0-56	1-14	1-18	1-14	1-18	1-37	1-45	1-37	1-45
15				0-53N	1-18	1-18	1-15	1-15				1-41N
18	0-60	0-60	0-51	0-51	1-24	1-28	1-09	1-09	1-43	1-43	1-40	1-40
19	0-48	0-48	0-45	0-45	1-03	1-03	0-62	0-62				1-25N
20	0-46	0-46	0-43	0-43				0-59N	1-25	1-25	1-20	1-20
21				0-45N				1-00N	1-20	1-25	1-20	1-25
22	0-50	0-52	0-50	0-52	1-05	1-10	1-05	1-10	1-40	1-45	1-38	1-40
25				0-47H	1-11	1-11	1-04	1-04	1-30	1-30	1-29	1-29
26	0-45	0-47	0-37L	0-37	0-60	0-60	0-53L	0-53				1-12N
27				0-47N	0-62	1-00	0-60	1-00	1-17	1-25	1-17	1-25
28				0-41N	1-00	1-00	0-61	0-61	1-18	1-25	1-18	1-20
29				0-37N				0-54N	1-11	1-11	1-11L	1-11

	87Mar Strike 94.00				87Mar Strike 96.00				87Mar Strike 98.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				3-62N				4-58N				5-55N
4				3-52N	5-00	5-00H	4-45	4-45				5-43N
5				4-17N				5-16N				6-16N
6	4-22	4-27H	4-22	4-27				5-27N				6-29N
7				4-00N				4-58N				5-58N
8				3-08N				3-61N				4-50N
11				2-47N	3-40	3-40	3-32	3-32				4-20N
12	2-34	2-46	2-34	2-46	3-32	3-32	3-28	3-28	4-05	4-12H	4-04	4-12
13				2-18N				2-60N				3-42N
14	2-15	2-19	2-15	2-19	2-47	2-60	2-47	2-60	3-34	3-43	3-34	3-43
15				2-15N	2-52	2-52	2-49	2-52				3-39N
18				2-08N	2-56	2-56	2-48	2-48				3-30N
19				1-56N				2-30N				3-05N
20				1-51N	2-18	2-20	2-18	2-20	2-60	3-00	2-60	3-00
21				1-60N	2-25	2-35	2-25	2-35	3-06	3-10	3-02	3-10
22	2-05	2-14	2-05	2-12	2-62	2-62	2-56	2-56	3-44	3-44	3-37	3-37
25	2-08	2-08	2-00	2-00				2-41N				3-23N
26	1-55	1-55	1-44	1-44				2-14N	3-11	3-11	2-53L	2-53
27				1-59N	2-33	2-35	2-20	2-35	3-05	3-18	3-05	3-18
28	1-59	1-59	1-45	1-52	2-30	2-30	2-16	2-27	2-59	3-05	2-59	3-05
29	1-37	1-40	1-36L	1-38	2-06	2-12	2-06L	2-11				2-54N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

Aug	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				7-07N				8-28N				9-55N
4				6-55N				8-11N				9-40N
5				7-34N				8-58N				10-23N
6				7-49N				9-13N				10-46N
7				7-10N				8-33N				9-62N
8				5-57N				7-07N				8-27N
11				5-23N				6-35N				7-55N
12				5-16N				6-30N				7-50N
13				4-38N				5-45N				6-63N
14				4-44N				5-52N				7-04N
15				4-38N				5-44N				6-63N
18				4-28N				5-39N				6-57N
19	3-60	4-00	3-60	4-00				5-03N				6-15N
20	4-00	4-00	3-45	3-54	4-48	4-56	4-48L	4-56				6-01N
21	4-06	4-07	3-54	4-07	5-05	5-07H	5-05	5-07				6-25N
22	4-40	4-40H	4-38	4-38				5-43N				6-61N
25				4-21N				5-26N				6-44N
26	4-00	4-05	3-43	3-43				4-45N				5-56N
27	3-55	4-15	3-53	4-15				5-24N				6-40N
28	4-05	4-05	3-50	3-60				5-05N				6-18N
29	3-36	3-50	3-36L	3-48				4-42N				5-52N

Put volume of sales Reported in contracts—Future 87Mar

Aug	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1		4			150H								154
4			200H			100		2					302
5					5								5
6					7	6	1L						14
7				1L	1L	1L							3L
8	1L					2							3
11			2			100		3					105
12		1L		100H		201	1	100	25				428H
13		3	1L	1		1			1L				7
14	1			100	5	205H	4	101	1				417
15					1			13					14
18				1	6	1		4					12
19	2			2	1		1			50			56
20				2		11		31	1	58	1L		104
21	2					2		6	2	22	25H		59
22			4	2	1	24	14	2	29				76
25	1	10H			1	2	5						19
26	10		1	2	2		15		81H	3L			114
27			2		3	1		1L	1	303H			311
28					10	2	2	94	2	8			118
29	24H					10	22H	131H		11			198
TOTAL	41	18	210	211	193	669	65	488	143	455	26		2,519

Put open contracts Reported in contracts—Future 87Mar

Aug	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	1L	131L	453H	103L	295L	94L	207L	112L	22L	70L	10L	25H	1,523
4	1	131	338	103	295	144	207	113	22	70	10	25	1,459L
5	1	131	338	103	300	144	207	113	22	70	10	25	1,464
6	1	131	338	103	305	147	207	113	22	70	10	25	1,472
7	1	131	338	103	305	146	207	113	22	70	10	25	1,471
8	2	131	338	103	305	147	207	113	22	70	10	25	1,473
11	2	131	338	103	305	246	207	116	22	70	10	25	1,575
12	2	132	336L	203	305	447	208	216	47	70	10	25	2,001
13	2	135	337	204H	305	448	208	216	48	70	10	25	2,008
14	3	135	337	187	308	447	209	184	49	70	10	25	1,964
15	3	135	337	187	308	447	209	174	49	70	10	25	1,954
18	3	135	337	187	308	448	209	175	49	70	10	25	1,956
19	5	135	337	185	308	448	209	171	49	70	10	25	1,952
20	5	135	337	185	308	449	209	202	50	127	11	25	2,043
21	7	135	337	185	308	450	209	203	51	129	36H	25	2,075
22	7	135	341	187	309H	474	223	205	73	129	36	25	2,144
25	8	145H	341	187	309	476	228	205	73	129	36	25	2,162
26	18	145	342	187	309	476	233	204	124	132	36	25	2,231
27	18	145	342	187	309	476	233	205	124	433	36	25	2,533
28	18	145	342	187	309	478	234	298	125H	433	36	25	2,630
29	42H	145	342	187	309	488H	253H	350H	125	434H	36	25	2,736H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				87Jun Strike 80.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
4								
5								
6								
7								
8								
11								
12								
13								
14								
15								
18								
19								
20								
21								
22								
25								
26								
27								
28								
29	0-16	0-16**H**	0-16**L**	0-16	0-19	0-19**H**	0-19**L**	0-19

Put volume of sales Reported in contracts—Future 87Jun

Aug	78.00	80.00	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28			
29	1**H**	8**H**	9**H**
TOTAL	1	8	9

Put open contracts Reported in contracts—Future 87Jun

Aug	78.00	80.00	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28			
29	1**H**	6**H**	7**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 70.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 72.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 74.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 76.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5	0-01	0-01	0-01**L**	0-01
8				0-01**N**
9				0-01**N**
10				0-01**N**
11	0-02	0-02	0-02	0-02
12	0-04	0-04**H**	0-04	0-04
15				0-02**N**
16				0-02**N**
17				0-02**N**
18				0-02**N**
19				0-02**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 78.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3	0-01	0-02	0-01**L**	0-02
4	0-01	0-01	0-01	0-01
5	0-02	0-02	0-02	0-02
8				0-02**N**
9				0-02**N**
10				0-02**N**
11	0-03	0-04	0-03	0-04
12	0-05	0-05**H**	0-05	0-05
15				0-04**N**
16				0-04**N**
17				0-03**N**
18	0-02	0-03	0-02	0-03
19	0-04	0-04	0-04	0-04
22	0-02	0-02	0-02	0-02
23				0-02**N**
24	0-01	0-01	0-01	0-01
25				0-01**N**
26				0-01**N**
29	0-01	0-01	0-01	0-01
30	0-01	0-01	0-01	0-01

86Dec Strike 80.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-01		0-01	0-01**L**	0-01	
3	0-05		0-05	0-04	0-04	
4	0-03		0-03	0-03	0-03	
5	0-05		0-05	0-04	0-05	
8	0-06		0-06	0-05	0-06	
9	0-05		0-05	0-05	0-05	
10	0-04		0-04	0-03	0-04	
11	0-05		0-07	0-05	0-07	
12	0-07		0-10	0-07	0-10	
15	0-07		0-07	0-07	0-07	
16	0-08		0-08	0-06	0-08	
17	0-06		0-06	0-04	0-04	
18	0-06		0-06	0-05	0-06	
19	0-13		0-13**H**	0-08	0-08	
22	0-08		0-08	0-05	0-05	
23					0-04**N**	
24	0-04	0-03	0-04	0-02	0-03	
25	0-03		0-03	0-03	0-03	
26					0-03**N**	
29	0-04		0-04	0-03	0-03	
30	0-01		0-01	0-01	0-01	

86Dec Strike 82.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					0-02**N**	
3	0-05		0-06	0-05	0-06	
4	0-05		0-05	0-04	0-05	
5	0-07		0-07	0-07	0-07	
8	0-08		0-08	0-07	0-08	
9	0-07		0-08	0-07	0-07	
10	0-06		0-06	0-05	0-06	
11	0-09		0-13	0-09	0-13	
12	0-14		0-20**H**	0-14	0-17	
15	0-14		0-14	0-10	0-11	
16	0-12		0-12	0-10	0-11	
17	0-10	0-09	0-10	0-06	0-07	
18	0-06		0-11	0-05	0-11	
19	0-12		0-19	0-12	0-13	0-14
22	0-10		0-11	0-09	0-09	
23	0-07		0-08	0-06	0-07	0-08
24	0-04		0-05	0-04	0-05	
25	0-05		0-06	0-05	0-06	
26	0-08		0-08	0-04	0-04	
29					0-05**N**	
30	0-04		0-04	0-03**L**	0-03	

86Dec Strike 84.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					0-03**N**	
3	0-06		0-10	0-05**L**	0-09	
4	0-09		0-10	0-08	0-08	
5	0-12		0-14	0-11	0-13	
8	0-15		0-16	0-14	0-15	
9	0-13		0-14	0-12	0-12	
10	0-13		0-13	0-09	0-10	
11	0-15		0-23	0-14	0-23	
12	0-20	0-18	0-31	0-18	0-26	
15	0-23	0-18	0-23	0-18	0-20	0-19
16	0-25		0-25	0-18	0-18	
17	0-16		0-16	0-10	0-12	0-11
18	0-09		0-17	0-09	0-16	
19	0-18	0-20	0-35**H**	0-18	0-25	
22	0-21	0-19	0-21	0-16	0-17	
23	0-13		0-18	0-10	0-16	
24	0-14		0-16	0-09	0-09	0-10
25	0-09		0-12	0-09	0-12	
26	0-14		0-15	0-09	0-09	
29	0-12		0-13	0-11	0-11	
30	0-10		0-10	0-05	0-05	0-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-05		0-06	0-05**L**	0-06	
3	0-38		0-16	0-08	0-15	
4	0-14	0-11	0-16	0-11	0-14	0-13
5	0-25		0-25	0-19	0-22	
8	0-25		0-27	0-21	0-27	
9	0-20		0-22	0-19	0-20	
10	0-19		0-19	0-16	0-17	
11	0-20		0-40	0-20	0-34	
12	0-30		0-50**H**	0-27	0-42	
15	0-31		0-34	0-31	0-33	0-32
16	0-37		0-36	0-28	0-28	
17	0-24		0-26	0-16	0-20	
18	0-16		0-31	0-16	0-30	0-31
19	0-33		0-48	0-33	0-38	0-42
22	0-33		0-37	0-29	0-29	
23	0-26		0-27	0-19	0-24	0-26
24	0-25		0-25	0-16	0-17	
25	0-15	0-16	0-21	0-15	0-20	
26	0-23		0-26	0-15	0-16	
29	0-27	0-23	0-27	0-18	0-19	
30	0-19		0-19	0-10	0-10	0-11

86Dec Strike 88.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-08		0-13	0-08**L**	0-13	
3	0-17		0-30	0-16	0-24	0-25
4	0-21		0-27	0-20	0-23	0-24
5	0-26		0-37	0-26	0-33	
8	0-37	0-39	0-43	0-35	0-43	
9	0-33		0-34	0-29	0-32	
10	0-32	0-31	0-32	0-25	0-26	
11	0-35	0-38	0-63	0-35	0-56	0-58
12	0-42		1-10	0-42	1-05	1-03
15	0-50		0-58	0-50	0-52	
16	0-57	0-59	0-59	0-45	0-45	
17	0-40		0-40	0-28	0-33	0-34
18	0-26		0-52	0-26	0-52	
19	0-54	0-52	1-12**H**	0-52	0-63	1-01
22	0-62	0-55	0-62	0-47	0-47	
23	0-40		0-47	0-32	0-42	0-43
24	0-45	0-42	0-45	0-28	0-29	
25	0-26		0-37	0-25	0-33	0-34
26	0-37	0-41	0-43	0-27	0-28	
29	0-46	0-40	0-46	0-30	0-32	0-31
30	0-28	0-31	0-31	0-17	0-18	0-17

86Dec Strike 90.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-15		0-23	0-13**L**	0-22	0-23
3	0-31	0-29	0-45	0-27	0-41	
4	0-36		0-42	0-32	0-38	
5	0-42		0-56	0-42	0-53	0-55
8	1-02	0-62	1-03	0-55	1-02	1-03
9	0-50	0-55	0-55	0-50	0-50	0-51
10	0-48	0-50	0-50	0-41	0-43	0-44
11	0-56		1-28	0-56	1-20	1-21
12	1-01	0-61	1-50**H**	0-61	1-35	1-39
15	1-20	1-14	1-22	1-11	1-13	1-15
16	1-21	1-26	1-28	1-04	1-08	1-05
17	1-03	1-00	1-03	0-46	0-53	0-55
18	0-45	0-47	1-17	0-45	1-17	1-14
19	1-25	1-17	1-50	1-17	1-35	1-39
22	1-29	1-25	1-34	1-12	1-12	1-14
23	0-59	1-00	1-11	0-55	1-03	1-06
24	1-05	1-01	1-06	0-44	0-48	0-50
25	0-45	0-41	0-61	0-40	0-54	0-55
26	1-02	0-62	1-04	0-44	0-47	0-46
29	1-07	1-04	1-07	0-49	0-53	0-52
30	0-45	0-52	0-52	0-30	0-31	0-32

86Dec Strike 92.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-22		0-38	0-22**L**	0-38	
3	0-44		1-05	0-42	0-63	
4	0-55	0-59	0-63	0-51	0-59	0-61
5	1-04		1-24	1-04	1-22	1-17
8	1-41	1-30	1-41	1-19	1-33	1-37
9	1-14	1-18	1-20	1-11	1-12	1-15
10	1-10	1-12	1-12	1-02	1-04	1-05
11	1-20	1-28	2-00	1-20	1-56	1-62
12	1-36	1-29	2-35	1-29	2-16	2-18
15	1-52	1-56	2-00	1-49	1-51	1-53
16	1-63	2-03	2-08	1-41	1-41	1-43
17	1-38	1-32	1-38	1-12	1-21	1-20
18	1-11	1-10	1-60	1-07	1-55	1-60
19	2-04	1-57	2-45**H**	1-57	2-25	2-23
22	2-14	2-05	2-19	1-52	1-53	1-56
23	1-33	1-38	1-54	1-24	1-42	1-45
24	1-43		1-46	1-09	1-13	1-10
25	1-08	1-03	1-32	1-01	1-20	1-21
26	1-32	1-42	1-43	1-07	1-12	1-10
29	1-51	1-42	1-51	1-19	1-22	1-20
30	1-15	1-11	1-15	0-52	0-54	0-52

86Dec Strike 94.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-38		0-59	0-35**L**	0-59	0-57
3	1-01	1-06	1-40	1-01	1-26	1-30
4	1-19	1-22	1-35	1-12	1-23	1-26
5	1-32		2-04	1-32	1-60	1-63
8	2-15	2-07	2-17	1-55	2-11	2-17
9	1-57	1-53	1-61	1-47	1-54	1-51
10	1-45	1-48	1-50	1-37	1-39	1-41
11	2-00	2-03	2-56	2-00	2-47	
12	2-18	2-08	3-32	2-08	3-10	
15	2-43	2-50	2-54	2-33	2-38	
16	2-49	2-54	2-63	2-24	2-26	2-28
17	2-15		2-17	1-55	2-02	2-01
18	1-46	1-49	2-48	1-46	2-48	2-46
19	2-62	2-58	3-47**H**	2-58	3-22	3-27
22	3-11	3-06	3-16	2-45	2-48	2-49
23	2-18	2-27	2-45	2-06	2-32	2-35
24	2-32		2-37	1-47	1-52	
25	1-46	1-44	2-16	1-30	2-00	2-03
26	2-26	2-24	2-30	1-47	1-54	1-51
29	2-34	2-28	2-34	1-63	2-03	2-01
30	1-54	1-53	1-55	1-22	1-26	1-23

86Dec Strike 96.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-62		1-26	0-57**L**	1-22	1-25
3	1-41	1-45	2-23	1-38	2-03	2-06
4	1-62	1-58	2-17	1-50	1-62	2-01
5	2-22	2-18	3-00	2-18	2-46	2-50
8	3-10	3-00	3-10	2-42	3-10	3-04
9	2-45	2-41	2-48	2-34	2-37	2-40
10	2-28		2-37	2-22	2-25	2-24
11	2-59	2-56	3-55	2-56	3-45	3-48
12	3-05	2-61	4-33	2-61	4-18	4-20
15	3-45	3-48	3-51	3-30	3-35	
16	3-58		4-03	3-26	3-26	
17	3-17	3-11	3-17	2-48	2-60	
18	2-42		3-58	2-42	3-54	3-58
19	3-62	4-05	4-63**H**	3-62	4-40	4-43
22	4-23	4-20	4-33	3-52	3-57	3-54
23	3-27	3-30	3-56	3-05	3-40	
24	3-35		3-43	2-39	2-42	2-43
25	2-40	2-31	3-09	2-24	2-58	2-63
26	3-27	3-25	3-33	2-38	2-43	
29	3-38		3-38	2-61	3-01	2-62
30	2-51		2-51	2-03	2-05	2-03

86Dec Strike 98.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-30	1-32	2-08	1-23**L**	2-08	2-04
3	2-26	2-30	3-16	2-24	2-55	2-61
4	2-45	2-47	3-07	2-33	2-53	2-54
5	3-27	3-13	3-54	3-13	3-45	3-47
8	4-20	4-09	4-20	3-41	4-10	
9	3-43	3-39	3-50	3-31	3-40	
10	3-28	3-35	3-36	3-25	3-27	
11	4-03	4-00	5-11	4-00	4-62	
12	4-05	4-04	5-54	4-04	5-31	5-37
15	4-50	4-60	5-02	4-50	4-51	
16	5-18		5-22	4-40	4-43	4-40
17	4-34		4-34	4-00	4-08	
18	3-55		5-12	3-55	5-12	
19	6-30		6-32**H**	6-01	6-08	
22	5-53	5-41	5-60	5-20	5-24	5-20
23	4-51		5-01	4-24	5-01	
24	5-00		5-06	3-52	3-52	
25	3-40		4-16	3-36	4-11	
26	4-45		4-45	3-54	3-54	
29	5-00		5-00	4-14	4-15	4-18
30	3-51		3-51	3-07	3-07	

86Dec Strike 100.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2-14		3-03	2-02**L**	2-60	
3	3-22	3-30	4-22	3-18	3-59	4-00
4	3-48	3-45	4-19	3-33	3-59	
5	4-26	4-25	5-03	4-25	5-00	4-61
8	5-40	5-20	5-40	4-63	5-32	
9	4-54		5-03	4-44	4-54	
10	4-55		4-55	4-39	4-42	
11	5-30	5-32	6-40	5-30	6-34	
12	5-34	5-35	7-12	5-34	7-04	
15	6-35	6-20	6-44	6-15	6-15	
16	6-26		6-41	6-06	6-06	
17	5-42		5-42	5-26	5-33	
18	5-19		6-52	5-19	6-48	6-52
19	7-50		8-28**H**	7-38	7-54	
22	7-27		7-39	6-57	6-57	
23	6-10		6-45	6-10	6-37	
24	6-43		6-43	5-14	5-14	
25	5-04		5-55	5-04	5-41	
26	6-05		6-05	5-17	5-17	
29	6-16		6-16	5-50	5-50	
30	5-00		5-00	4-28	4-28	

86Dec Strike 102.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	3-08		4-11	3-00**L**	4-08	
3	4-50		5-37	4-37	5-20	
4	5-04		5-37	4-58	5-14	
5	6-00		6-63	6-00	6-29	
8	7-14		7-14	6-31	7-02	
9	6-26		6-26	6-20	6-20	
10	6-09		6-09	6-08	6-08	
11	7-62		8-06	7-62	8-06	
12	7-48		8-52	7-25	8-52	
15	8-20		8-20	7-58	7-58	
16	8-04		8-31	7-47	7-47	
17	7-03		7-07	7-03	7-07	
18	6-57		8-33	6-57	8-33	
19	9-52		9-52**H**	9-41	9-41	
22	9-00		9-20	8-40	8-40	
23	8-00		8-17	8-00	8-17	
24	8-04		8-04	6-54	6-54	
25	6-31		7-32	6-31	7-16	
26	7-40		7-40	6-55	6-55	
29					7-31**N**	
30					6-00**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				86Dec Strike 106.00			
Sep	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2	4-25	5-32	4-12**L**	5-32				7-06**N**
3	6-04	7-02	6-04	6-51	8-44	8-44	8-27**L**	8-27
4	6-13	6-48	6-13	6-48				8-26**N**
5	8-04	8-12	7-60	8-06	9-50	9-54	9-50	9-54
8	8-31	8-46**H**	8-00	8-46				10-30**N**
9				7-62**N**				9-46**N**
10	7-51	7-51	7-50	7-50				9-36**N**
11				9-50**B**				11-36**B**
12				10-38**N**				12-30**N**
15				9-42**N**				11-32**N**
16				9-31**N**				11-20**N**
17				8-54**N**	10-47	10-54	10-39	10-43
18				10-23**N**	10-38	12-20	10-38	12-20
19				11-32**N**	13-37	13-37**H**	13-28	13-28
22				10-32**N**				12-26**N**
23				10-08**N**				12-05**N**
24				8-38**N**	10-46	10-46	10-30	10-30
25				8-63**N**				10-54**N**
26				8-40**N**				10-30**N**
29				9-17**N**				11-12**N**
30				7-46**N**				9-36**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Sep	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	HOLIDAY										
2							2L			49L	36L
3						65		10	122	749	782
4						45	155	147	293	447	1,166
5					260H	105	127		166	1,246	672
8							40	1L	162	2,834	1,413
9							163	104	108L	805	1,445
10							100	100	138	1,042	626
11					5L	80		569	288	1,241	3,914
12					115	100	298H	836H	1,191	2,267	6,133
15		8H					11	385	736	1,461	2,702
16							115	526	878	743	3,861
17							65	31	394	1,089	1,996
18						60	164	158	364	558	7,243H
19						160H	101	590	2,894H	3,580H	4,476
22						12L	82	214	1,222	2,801	3,887
23								85	680	1,566	2,656
24						100	39	26	612	576	3,941
25							10	221	478	1,173	2,010
26								41	211	1,279	3,815
29						100	122		175	1,402	3,539
30						50	11	144	318	2,643	2,018
TOTAL		8			380	877	1,605	4,188	11,430	29,551	58,331

Sep	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY									
2	1,165L	3,369	901L	2,510	3,390	2,268	456	506H		14,652L
3	6,553	5,225	7,772	12,645H	9,348H	6,265H	248	55	17	49,856
4	4,313	3,858	6,127	7,796	7,675	750	180	3L		32,955
5	5,199	3,774	9,400	12,635	3,523	1,124	2,237H	331		40,799
8	6,703	5,026	6,153	10,519	2,051	971	201	28		36,102
9	2,405	2,780L	6,974	2,422	833	417	1L			18,457
10	3,792	2,840	5,351	2,459	1,644	149	2	4		18,247
11	10,224	9,289	11,948	6,505	1,880	592	25			46,560
12	11,607	8,748	16,637H	5,876	2,127	490	82			56,507H
15	8,192	5,115	4,638	4,235	1,510	127	107			29,227
16	6,488	5,544	7,739	1,676	1,495	94	6			29,165
17	4,546	3,158	7,136	5,841	1,955	340	1		550H	27,102
18	7,396	9,409	8,282	3,385	130	84	36		146	37,415
19	12,280H	11,142H	8,641	3,352	952	1,301	57		350	49,876
22	6,204	6,071	1,362	833L	530	113	103			23,434
23	6,473	6,619	3,056	919	261	639	160			23,114
24	5,803	9,681	7,609	1,388	22L	29	1		2L	29,829
25	8,854	8,157	6,088	3,959	663	27	50			31,690
26	2,690	7,741	3,894	2,422	276	111				22,480
29	6,386	6,491	8,644	2,716	137	2L	5			29,719
30	2,453	5,590	8,260	5,821	152	51				27,511
TOTAL	129,726	129,627	146,612	99,914	40,554	15,944	3,958	927	1,065	674,697

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Sep	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	HOLIDAY										
2	8**H**	18**H**	45**H**	85**H**	201**L**	592**L**	1,389**L**	2,820	1,810**L**	2,716**L**	3,231**L**
3	8	18	45	85	201	637	1,389	2,810**L**	1,881	3,374	3,908
4	8	18	45	85	201	657	1,439	2,951	2,094	3,561	4,313
5	8	18	45	85	345	752	1,519	2,930	2,069	3,940	4,277
8	8	18	45	85	345	752	1,542	2,931	2,106	5,485	5,286
9	8	18	45	85	345	752	1,636	2,980	2,196	5,650	4,946
10	8	18	45	85	345	752	1,713**H**	3,045	2,201	6,211	4,959
11	8	18	45	85	350**H**	767	1,618	3,044	2,304	6,999	6,491
12	8	18	45	85	325	667	1,562	2,962	2,591	7,581	10,323
15	8	18	45	85	325	667	1,567	3,161	2,785	8,716	10,965
16	8	18	45	85	325	667	1,467	3,490	2,897	8,915	12,195
17	8	18	45	85	325	667	1,509	3,495	2,972	8,684	12,779**H**
18	8	18	45	85	325	707	1,422	3,623	2,997	8,796	9,064
19	8	18	45	85	325	715	1,445	3,939	4,790	10,882	9,228
22	8	18	45	85	325	727	1,456	4,054	5,418	12,753	7,985
23	8	18	45	85	325	727	1,456	4,069	5,451	13,146	9,356
24	8	18	45	85	325	812	1,495	4,074	5,583	12,947	10,325
25	8	18	45	85	325	812	1,490	4,249	5,747	13,861	10,313
26	8	18	45	85	325	812	1,490	4,250**H**	5,652	14,010	10,480
29	8	18	45	85	325	907**H**	1,598	4,250	5,643	13,871	10,480
30	8	18	45	85	325	907	1,609	4,180	5,856**H**	14,688**H**	10,846

Sep	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY									
2	8,359**L**	20,606**L**	19,449**L**	15,263	14,407	11,794**H**	5,474	1,087	75**L**	109,429**L**
3	12,601	21,880	23,126	16,270	14,775	9,366	5,513**H**	1,105**H**	92	119,084
4	12,412	21,553	25,813	16,711	16,512**H**	9,093	5,482	1,105	92	124,145
5	12,320	20,778	25,356	20,874**H**	15,542	8,997	4,004	873**L**	75	124,807
8	12,009	20,705	25,266	20,128	14,763	8,879	3,936	898	75	125,262
9	11,315	20,826	26,526**H**	18,140	14,206	8,686	3,912	898	75	123,245
10	12,234	20,894	24,125	17,818	13,371	8,642	3,912	898	75	121,351
11	15,273	23,306	25,195	17,941	12,815	8,445	3,812	898	75	129,489
12	16,691	22,866	22,218	17,648	12,165	8,651	3,784	898	75	131,163
15	18,869	22,800	21,701	17,918	12,148	8,631	3,674	898	75	135,056
16	18,653	21,848	21,169	14,862	11,237	8,277	3,669	898	75	130,800
17	17,755	22,574	21,387	16,248	10,577	8,546	3,769	898	525**H**	132,866
18	18,453	24,988	22,030	16,057	10,594	8,594	3,733	898	479	132,916
19	19,689	23,761	21,867	17,387	10,193	8,421	3,712	898	302	137,710
22	20,585	24,068	21,715	16,912	9,713	7,819	3,813	898	302	138,699
23	21,598	25,452	20,260	16,733	9,641	7,673	3,858	898	302	141,101
24	21,370	27,066	21,331	16,042	9,638	7,676	3,608	898	300	143,646
25	23,692	29,172**H**	22,564	15,174	9,624**L**	7,662	3,583	898	300	149,622
26	24,317**H**	27,924	21,642	15,925	9,813	7,630	3,567	898	300	149,191
29	23,591	27,161	25,381	14,832	9,778	7,630	3,562**L**	898	300	150,363
30	23,141	28,737	26,049	13,929**L**	9,753	7,625**L**	3,562	898	300	152,561**H**

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 80.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18	0-30	0-34	0-30	0-34
19				0-44**N**
22	0-42	0-42**H**	0-40	0-40
23				0-36**N**
24				0-25**N**
25	0-27	0-29	0-27	0-29
26				0-25**N**
29				0-32**N**
30	0-24	0-24	0-24**L**	0-24

87Mar Strike 82.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-16**N**
3	0-26	0-30	0-26	0-30
4	0-24	0-30	0-24**L**	0-30
5	0-38	0-38	0-38	0-38
8	0-40	0-44	0-40	0-44
9				0-35**N**
10				0-31**N**
11				0-51**N**
12	0-54	0-58	0-54	0-58
15	0-50	0-52	0-50	0-52
16	0-53	0-53	0-50	0-50
17				0-40**N**
18				0-50**N**
19	0-63	0-63**H**	0-63	0-63
22	0-63	0-63	0-56	0-56
23	0-46	0-52	0-46	0-52
24	0-43	0-43	0-32	0-32
25				0-42**N**
26				0-39**N**
29				0-50**N**
30	0-38	0-44	0-33	0-33

87Mar Strike 84.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-23**N**
3				0-40**N**
4	0-40	0-41	0-40**L**	0-40
5	0-54	0-54	0-54	0-54
8	0-61	0-61	0-61	0-61
9	0-53	0-53	0-51	0-51
10				0-45**N**
11	1-00	1-05	1-00	1-05
12	1-10	1-16	1-10	1-16
15	1-03	1-11	1-03	1-07
16				1-04**N**
17	0-62	0-62	0-54	0-54
18				1-05**N**
19	1-33	1-35**H**	1-27	1-30
22	1-11	1-11	1-11	1-11
23	1-00	1-10	0-63	1-08
24	1-01	1-03	0-53	0-53
25	1-00	1-00	0-59	0-59
26				0-54**N**
29	1-04	1-04	1-04	1-04
30	0-50	0-50	0-48	0-48

87Mar Strike 86.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-33**N**
3	0-50	0-53	0-50**L**	0-53
4	0-54	0-58	0-53	0-53
5				1-07**N**
8	1-15	1-16	1-08	1-16
9	1-07	1-07	1-04	1-04
10				0-61**N**
11	1-15	1-27	1-15	1-27
12	1-20	1-41	1-20	1-41
15	1-36	1-36	1-28	1-28
16	1-30	1-30	1-30	1-30
17	1-20	1-20	1-10	1-11
18	1-13	1-35	1-13	1-32
19	1-41	2-04**H**	1-41	1-59
22				1-40**N**
23	1-23	1-31	1-22	1-31
24	1-42	1-42	1-10	1-10
25	1-10	1-21	1-10	1-21
26	1-27	1-27	1-12	1-12
29	1-33	1-33	1-24	1-26
30	1-20	1-20	1-03	1-03

87Mar Strike 88.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-50**N**
3				1-09**N**
4	1-12	1-12	1-12**L**	1-12
5	1-25	1-32	1-25	1-32
8	1-41	1-44	1-41	1-44
9	1-32	1-34	1-31	1-31
10	1-29	1-29	1-22	1-22
11	1-43	2-05	1-43	1-58
12	1-54	2-16	1-54	2-16
15	2-00	2-08	1-60	1-60
16				1-58**N**
17	1-54	1-54	1-38	1-38
18	1-45	2-06	1-44	2-06
19	2-10	2-35**H**	2-10	2-34
22	2-30	2-30	2-12	2-12
23	1-52	2-06	1-52	2-03
24	2-12	2-12	1-36	1-36
25	1-37	1-48	1-37	1-48
26	1-63	1-63	1-38	1-38
29	2-00	2-08	1-59	1-61
30	1-57	1-57	1-30	1-30

87Mar Strike 90.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1-07**N**
3	1-22	1-42	1-22**L**	1-36
4	1-33	1-42	1-33	1-38
5				2-01**N**
8	2-21	2-21	2-07	2-20
9	1-62	2-04	1-62	2-00
10	2-00	2-00	1-54	1-54
11	2-20	2-48	2-15	2-38
12	2-16	3-00	2-16	2-61
15	2-45	2-46	2-38	2-38
16	2-46	2-59	2-35	2-35
17	2-32	2-32	2-10	2-12
18	2-05	2-47	2-05	2-47
19	3-30	3-33**H**	3-23	3-25
22	3-14	3-14	2-56	2-56
23	2-35	2-56	2-27	2-45
24	2-45	2-45	2-07	2-08
25	2-08	2-25	2-08	2-22
26	2-31	2-37	2-07	2-07
29	2-50	2-50	2-34	2-35
30	2-25	2-25	1-60	1-60

87Mar Strike 92.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	1-15	1-33	1-15**L**	1-33
3	1-58	2-10	1-58	2-07
4	2-05	2-06	2-00	2-06
5	2-33	2-47	2-33	2-47
8	2-60	2-62	2-51	2-62
9	2-35	2-44	2-35	2-42
10				2-35**N**
11	2-63	3-33	2-63	3-25
12	3-10	3-58	3-10	3-53
15	3-35	3-35	3-25	3-25
16	3-41	3-44	3-24	3-24
17	2-57	3-02	2-57	2-61
18	2-63	3-40	2-63	3-40
19	4-22	4-30**H**	4-17	4-17
22	3-52	3-56	3-48	3-48
23	3-31	3-40	3-19	3-36
24	3-45	3-45	2-51	2-51
25	2-34	3-16	2-34	3-04
26	3-26	3-29	2-54	2-54
29	3-29	3-40	3-20	3-20
30	3-04	3-04	2-39	2-39

87Mar Strike 94.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	1-55	2-07	1-55**L**	2-07
3	2-37	2-53	2-30	2-53
4	2-43	2-54	2-43	2-54
5	3-20	3-36	3-20	3-36
8	3-51	3-51	3-35	3-51
9	3-36	3-36	3-27	3-27
10	3-24	3-28	3-18	3-18
11	3-55 3-54	4-20	3-50	4-20
12	4-56	4-56	4-45	4-55
15	4-44	4-44	4-19	4-19
16	4-25	4-25	4-19	4-19
17	3-56	3-56	3-47	3-52
18	3-44	4-39	3-44	4-39
19	5-25	5-36**H**	5-22	5-22
22	5-12	5-12	4-40	4-47
23				4-32**N**
24	4-24	4-24	3-39	3-39
25	3-44	4-00	3-41	3-59
26	4-10	4-10	3-39	3-39
29	4-26	4-26	4-08	4-08
30	3-57	3-57	3-20	3-20

87Mar Strike 96.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				2-50**N**
3	3-11	3-47	3-10**L**	3-40
4	3-30	3-50	3-29	3-40
5	4-15	4-31	4-10	4-29
8	4-44	4-51	4-30	4-51
9	4-18	4-21	4-15	4-20
10	4-08	4-15	4-01	4-12
11	5-07	5-20	5-07	5-19
12	5-44	6-00	5-44	6-00
15	5-32	5-38	5-20	5-20
16				5-22**N**
17	4-56	4-62	4-47	4-53
18	4-40	5-47	4-40	5-47
19	6-07	6-40**H**	6-07	6-38
22				5-54**N**
23	5-48	5-48	5-38	5-38
24				4-35**N**
25	4-19	4-56	4-19	4-56
26	5-25	5-28	4-38	4-38
29	5-32	5-32	5-10	5-10
30	4-43	4-57	4-13	4-13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	2-58	3-39	2-58L	3-39	3-54	4-41	3-54L	4-41				5-49N
3	4-10	4-38	4-10	4-36	5-29	5-47	5-29	5-47				7-02N
4	4-42	4-42	4-38	4-38	5-25	5-44	5-25	5-44				6-62N
5				5-34N	6-41	6-51	6-41	6-51	8-00	8-14	8-00L	8-14
8	5-40	5-58	5-32	5-58	6-52	7-11	6-52	7-11	8-16	8-37	8-16	8-37
9	5-15	5-24	5-15	5-21	6-32	6-37	6-32	6-37				7-61N
10				5-14N				6-28N				7-56N
11	6-38	6-38	6-38	6-38				8-00N				9-36N
12	7-02	7-17	6-55	7-17				8-47N	9-54	10-21H	9-43	10-21
15				6-35N				7-60N				9-29N
16	7-15	7-15	6-36	6-36	8-10	8-10H	7-60	7-60				9-29N
17				6-00N				7-21N				8-50N
18				7-00N				8-29N				10-04N
19	7-25	7-62H	7-25	7-62				9-32N				11-10N
22				7-07N				8-36N				10-07N
23	6-40	7-00	6-40	6-55				8-19N				9-55N
24				5-44N				6-62N	9-40	9-40	8-28	8-28
25	5-25	6-00	5-25	6-00				7-21N				8-53N
26	6-36	6-36	5-45	5-45				6-63N				8-29N
29				6-25N				7-50N				9-17N
30				5-11N				6-28N				7-55N

87Mar Strike 104.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	6-07	7-06	6-07L	7-06
3				8-28N
4				8-25N
5				9-46N
8				10-08N
9				9-28N
10				9-22N
11	9-62	11-13H	9-62	11-13
12				12-00N
15				11-03N
16				11-04N
17				10-26N
18				11-47N
19				12-57N
22				11-50N
23				11-31N
24				10-00N
25				10-27N
26				10-02N
29				10-58N
30				9-22N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 87Mar

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	HOLIDAY													
2							85	1L		2	28		H	117L
3		4		4		126	24	1,205H	828	125H	3			2,319
4		1L	8	10		1L	131	2	11	1L	2L			167
5		2	101		2	3	2L	5	101		4	1L		221
8		3	3	345	41	10	65	254	105	3	50H	1		880
9			1L	1L	11	104	72	15	27	2	35			268
10				1	1L	301		21	35					359
11			10	11	65	1,317H	101	984	40	25			1	2,554
12		200H	2	31	50	150	46	22	42	23		12H		578
15		61	301	439	77	78	101	14	32					1,103
16		1		25		229	850	11		5	38			1,159
17			7	425	8	715	525	7	7					1,694
18	10H			400	156	800	40	6	495					1,907
19		1	23	268	3	261	476	11	199	5				1,247
22	1L	7	1		5	135	740	1						890
23	1	1	460H	460H	203	236	165		2L	5				1,533
24		180	305	3	104	308	102	86				1		1,089
25	4		11	201	164	460	50	338	2	16				1,246
26		24		61	21	65	343	37	1,181H	2				1,734
29			6	73	4,503H	201	1,506H	30	13	2				6,334H
30	1	92	100	2	2,725	500	200	121	241					3,982
TOTAL	17	577	1,339	2,760	8,139	6,000	5,624	3,171	3,361	216	160	15	2	31,381

Put open contracts Reported in contracts—Future 87Mar

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	HOLIDAY													
2		42L	145L	342L	187	309L	504L	253L	350L	98L	462	36L	26L	2,754L
3		46	145	346	187	435	517	1,207	938	223	462	36	26	4,568
4		45	145	348	187	436	637	1,209H	945	224H	463	36	26	4,701
5		47	246	348	188	350	628	1,015	909	177	459	37	26	4,430
8		44	249	422	203	353	688	1,162	909	176	506	38	26	4,778
9		46	250	422	206	453	726	1,162	909	173	538H	38	26	4,949
10		46	250	422	207	621	726	1,182	909	173	488	38	26	5,088
11		46	260	412	243	1,705	727	1,024	909	173	488	38	27H	6,052
12		246	258	428	246	1,732	762	1,023	899	185	488	50	27	6,344
15		245	557	682	185L	1,720	701	824	894	185	488	50	27	6,558
16		246	557	682	185	1,796	776	824	869	185	482	50	27	6,679
17		246	564	683	189	2,350	1,270	829	871	160	482	50	27	7,721
18	10L	246	564	956	246	2,908	1,310	829	1,208	160	482	50	27	8,996
19	10	246	568	1,071	244	3,063	1,540	828	1,186	161	482	50	27	9,476
22	11	253	569	1,071	244	3,017	1,600	828	1,181	161	482	50	27	9,494
23	11	252	919	1,281	355	3,053	1,712	828	1,172	164	457L	50	27	10,281
24	11	404	1,166H	1,283	431	3,147	1,753	849	1,172	164	457	51H	27	10,915
25	15	404	1,166	1,483	445	3,111	1,812	1,119	1,174	161	457	51	27	11,425
26	15	402	1,166	1,538H	434	3,082	1,944	1,108	1,873	163	457	51	27	12,260
29	15	402	1,160	1,496	3,502	3,197H	2,849	1,116	1,882H	165	457	51	27	16,319
30	16H	453H	1,160	1,494	3,526H	3,185	2,990H	1,089	1,718	165	457	51	27	16,331H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				87Jun Strike 80.00				87Jun Strike 90.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0-18N				0-22N				
3				0-21N				0-27N				
4				0-25N				0-34N				
5				0-36N				0-52N				
8				0-43N				0-60N				
9				0-38N	0-56	0-56H	0-55L	0-55				
10				0-35N				0-51N				
11				0-50N				1-05N				
12				1-07N				1-20N				
15				0-55N				1-10N	3-49	3-49	3-45	3-45
16				0-51N				1-08N				3-43N
17				0-43N				0-62N				3-16N
18				0-52N				1-09N				3-52N
19				1-00N				1-25N	4-05	4-37H	4-05	4-25
22	0-62	0-62H	0-56L	0-56				1-14N	4-25	4-25	3-58	3-58
23				0-52N				1-08N				3-50N
24				0-41N				0-58N				3-09N
25				0-45N				0-62N	3-10	3-20	3-10L	3-20
26				0-45N				0-61N				3-10N
29				0-54N				1-08N				3-35N
30				0-39N				0-56N				2-59N

Put volume of sales Reported in contracts—Future 87Jun

Sep	78.00	80.00	90.00	TOTAL
1	HOLIDAY			
2				
3				
4				
5				
8				
9		6H		6
10				
11				
12				
15			1L	1L
16				
17				
18				
19			10H	10H
22	1H		2	3
23				
24				
25			5	5
26				
29				
30				
TOTAL	1	6	18	25

Put open contracts Reported in contracts—Future 87Jun

Sep	78.00	80.00	90.00	TOTAL
1	HOLIDAY			
2	1L	6H		7
3	1	6		7
4	1	6		7
5	1	6		7
8	1	6		7
9	1	2L		3L
10	1	2		3
11	1	2		3
12	1	2		3
15	1	2	1L	4
16	1	2	1	4
17	1	2	1	4
18	1	2	1	4
19	1	2	10	13
22	2H	2	12	16
23	2	2	12	16
24	2	2	12	16
25	2	2	17H	21H
26	2	2	17	21
29	2	2	17	21
30	2	2	17	21

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 70.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 72.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3	0-01	0-01H	0-01L	0-01
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 74.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3	0-01	0-01H	0-01L	0-01
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 76.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 78.00

Oct	Open	High	Low	Close
1	0-01	0-01H	0-01L	0-01
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 80.00

Oct	Open	High	Low	Close
1				0-01N
2	0-02	0-02H	0-01L	0-01
3	0-01	0-01	0-01	0-01
6				0-01N
7	0-01	0-01	0-01	0-01
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 82.00

Oct	Open	High	Low	Close
1	0-03	0-03H	0-03	0-03
2	0-03	0-03	0-03	0-03
3	0-01	0-02	0-01L	0-02
6	0-01	0-02	0-01	0-02
7	0-02	0-02	0-01	0-01
8				0-01N
9				0-01N
10	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15	0-02	0-02	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
20	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 84.00

Oct	Open	High	Low	Close
1	0-04	0-06H	0-04	0-05
2	0-05	0-05	0-04	0-05
3	0-03	0-03	0-03	0-03
6	0-03	0-03	0-03	0-03
7	0-02	0-03	0-02	0-02
8	0-03	0-03	0-02	0-02
9	0-02	0-02	0-02	0-02
10	0-01	0-03	0-01L	0-02
13	0-02	0-02	0-02	0-02
14	0-02	0-03	0-02	0-03
15	0-03	0-04	0-03	0-03
16	0-02	0-02	0-02	0-02
17	0-03	0-03	0-02	0-02
20	0-03	0-04	0-03	0-03
21	0-02	0-03	0-02	0-02
22	0-02	0-02	0-01	0-01
23	0-01	0-01	0-01	0-01
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Oct	Open		High	Low	Close	
1	0-09		0-11**H**	0-08	0-10	
2	0-10		0-11	0-09	0-10	
3	0-08	0-07	0-08	0-05	0-06	0-05
6	0-05		0-06	0-05	0-05	
7	0-05		0-06	0-04	0-04	
8	0-06		0-06	0-04	0-05	
9	0-06		0-06	0-03	0-04	0-05
10	0-05		0-06	0-04	0-04	
13	0-05		0-05	0-04	0-05	0-04
14	0-05		0-07	0-03	0-07	
15	0-08		0-09	0-06	0-06	
16	0-06		0-06	0-04	0-05	
17	0-07		0-07	0-04	0-04	
20	0-06		0-08	0-06	0-07	
21	0-05		0-06	0-04	0-05	
22	0-05		0-05	0-01**L**	0-02	
23	0-02		0-02	0-01	0-01	0-02
24	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30					0-01**N**	
31					0-01**N**	

86Dec Strike 88.00

Oct	Open		High	Low	Close	
1	0-17	0-16	0-20**H**	0-14	0-16	
2	0-18		0-19	0-17	0-19	
3	0-11	0-13	0-13	0-10	0-10	0-11
6	0-10		0-11	0-08	0-10	
7	0-10		0-12	0-08	0-08	
8	0-10		0-13	0-07	0-09	
9	0-11		0-12	0-09	0-09	
10	0-09		0-10	0-09	0-10	0-09
13	0-10		0-10	0-09	0-09	
14	0-08		0-14	0-08	0-13	0-14
15	0-14	0-13	0-18	0-13	0-13	
16	0-13		0-14	0-10	0-13	0-14
17	0-14		0-14	0-11	0-11	0-12
20	0-14		0-17	0-14	0-16	
21	0-13		0-13	0-11	0-11	
22	0-12		0-12	0-05	0-05	
23	0-04		0-04	0-03	0-04	
24	0-03		0-03	0-02	0-02	0-03
27	0-03		0-03	0-01**L**	0-01	0-02
28	0-02		0-02	0-01	0-01	
29	0-02		0-03	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

86Dec Strike 90.00

Oct	Open		High	Low	Close	
1	0-30	0-27	0-36**H**	0-25	0-29	0-30
2	0-32		0-35	0-28	0-34	0-35
3	0-26		0-26	0-19	0-19	
6	0-18		0-20	0-16	0-19	0-18
7	0-20	0-18	0-22	0-15	0-16	
8	0-20	0-21	0-24	0-15	0-19	0-20
9	0-22		0-23	0-18	0-19	0-18
10	0-19		0-22	0-16	0-18	
13	0-22	0-21	0-22	0-18	0-18	
14	0-19	0-18	0-29	0-16	0-28	0-29
15	0-26	0-28	0-35	0-26	0-26	0-27
16	0-25		0-27	0-21	0-26	0-27
17	0-29	0-28	0-31	0-23	0-24	
20	0-33	0-30	0-34	0-29	0-32	0-34
21	0-27	0-25	0-27	0-21	0-24	0-23
22	0-28		0-28	0-12	0-13	
23	0-12		0-12	0-07	0-07	0-08
24	0-07		0-08	0-06	0-07	0-08
27	0-07	0-08	0-08	0-05	0-05	
28	0-04		0-05	0-04	0-05	
29	0-06	0-05	0-06	0-03	0-03	
30	0-03		0-03	0-01**L**	0-02	
31	0-01		0-02	0-01	0-02	

86Dec Strike 92.00

Oct	Open		High	Low	Close	
1	0-49	0-51	0-59	0-42	0-52	0-50
2	0-55	0-58	0-58	0-49	0-57	
3	0-40	0-48	0-48	0-34	0-34	0-35
6	0-33	0-32	0-36	0-29	0-35	0-36
7	0-33	0-36	0-41	0-29	0-29	0-30
8	0-38		0-44	0-27	0-37	0-39
9	0-44	0-41	0-44	0-33	0-34	0-35
10	0-37	0-36	0-41	0-32	0-35	
13	0-42		0-42	0-37	0-39	0-38
14	0-38	0-34	0-55	0-31	0-53	0-55
15	0-50	0-55	1-01	0-49	0-51	0-49
16	0-47	0-46	0-53	0-42	0-52	0-53
17	0-57	0-55	0-57	0-45	0-47	0-49
20	1-02	0-62	1-04**H**	0-58	1-02	1-04
21	0-55	0-53	0-55	0-44	0-46	0-47
22	0-54	0-56	0-56	0-27	0-28	0-29
23	0-26	0-23	0-26	0-17	0-18	0-17
24	0-21	0-19	0-21	0-16	0-18	0-19
27	0-21	0-19	0-21	0-12	0-12	0-13
28	0-11	0-13	0-15	0-11	0-13	0-14
29	0-17	0-14	0-17	0-08	0-09	0-08
30	0-04	0-03	0-07	0-03**L**	0-06	0-05
31	0-05		0-06	0-03	0-04	

86Dec Strike 94.00

Oct	Open		High	Low	Close	
1	1-20	1-13	1-30	1-08	1-18	1-15
2	1-19	1-24	1-30	1-16	1-28	1-26
3	1-00	1-05	1-13	0-58	0-60	0-62
6	0-58		0-62	0-52	0-61	
7	0-60	0-61	1-05	0-52	0-54	0-52
8	1-02	1-04	1-10	0-50	1-00	1-03
9	1-08	1-06	1-12	0-60	0-61	0-63
10	1-01		1-10	0-61	1-01	1-00
13	1-16	1-10	1-16	1-04	1-06	1-04
14	1-05		1-34	0-58	1-34	1-31
15	1-30	1-34	1-48	1-20	1-20	1-22
16	1-20		1-35	1-13	1-32	1-35
17	1-32	1-42	1-42	1-22	1-25	1-28
20	1-50		1-58**H**	1-45	1-54	
21	1-42	1-36	1-43	1-21	1-24	1-21
22	1-45	1-40	1-45	0-57	0-57	0-60
23	0-55	0-51	0-55	0-38	0-40	0-41
24	0-48	0-45	0-48	0-38	0-42	
27	0-49	0-45	0-49	0-29	0-30	0-31
28	0-29	0-28	0-36	0-27	0-34	0-35
29	0-42	0-35	0-42	0-19	0-22	0-21
30	0-13	0-10	0-18	0-10	0-14	0-13
31	0-13	0-12	0-14	0-08**L**	0-11	0-10

86Dec Strike 96.00

Oct	Open		High	Low	Close	
1	1-58	1-60	2-16	1-50	2-00	
2	2-09		2-18	2-00	2-15	2-12
3	1-48	1-46	1-57	1-30	1-39	1-38
6	1-30		1-41	1-22	1-37	1-39
7	1-38	1-36	1-53	1-26	1-26	1-28
8	1-46	1-48	2-00	1-21	1-49	1-46
9	1-62	1-55	1-62	1-38	1-41	1-42
10	1-50	1-44	1-62	1-43	1-51	1-49
13	2-03	2-00	2-03	1-50	1-56	1-50
14	1-52	1-50	2-34	1-41	2-30	2-32
15	2-28	2-32	2-53	2-15	2-15	2-17
16	2-13	2-18	2-37	2-10	2-31	2-37
17	2-34	2-43	2-50	2-24	2-30	2-27
20	3-00	2-62	3-09**H**	2-55	3-03	3-06
21	2-41		2-47	2-20	2-25	2-23
22	2-51		2-52	1-46	1-48	
23	1-43		1-43	1-19	1-22	
24	1-29		1-30	1-18	1-28	
27	1-37	1-34	1-37	1-03	1-07	1-08
28	1-03		1-16	0-61	1-15	1-13
29	1-26	1-20	1-26	0-46	0-53	0-51
30	0-36	0-28	0-45	0-28	0-35	0-33
31	0-32	0-30	0-38	0-24**L**	0-28	0-27

86Dec Strike 98.00

Oct	Open		High	Low	Close	
1	2-60		3-14	2-47	3-01	
2	3-05		3-20	3-03	3-18	
3	2-25		2-55	2-23	2-34	
6	2-30		2-37	2-18	2-37	
7	2-34	2-31	2-52	2-20	2-22	2-20
8	2-45		3-03	2-13	2-50	
9	3-01	2-63	3-05	2-42	2-44	
10	2-54		3-02	2-48	2-58	
13	3-18		3-18	2-60	2-60	
14	2-63		3-58	2-47	3-58	
15	3-50		4-11	3-36	3-36	
16	3-34		3-58	3-27	3-58	
17	3-59		4-07	3-52	3-56	
20	4-33	4-36	4-43**H**	4-32	4-38	
21	4-07		4-12	3-49	3-55	
22	4-00		4-00	2-63	3-00	3-01
23	2-27		2-42	2-27	2-31	
24	2-50		2-50	2-33	2-42	
27	2-51		2-51	2-09	2-09	2-10
28	2-05		2-27	2-03	2-27	2-26
29	2-38		2-40	1-38	1-47	1-49
30	1-07	1-13	1-34	1-01	1-14	1-10
31	1-10		1-26	1-00**L**	1-04	1-07

86Dec Strike 100.00

Oct	Open		High	Low	Close	
1	4-20		4-30	4-05	4-22	
2	4-32		4-44	4-28	4-42	
3	3-40		4-06	3-40	3-52	
6	3-43		3-51	3-43	3-51	
7	3-53		4-10	3-38	3-38	
8	4-08		4-24	3-29	4-09	
9	4-22		4-22	3-60	4-02	
10	4-10		4-31	4-10	4-23	
13	4-46		4-46	4-27	4-27	
14					5-36**N**	
15	5-43		5-43	5-10	5-10	
16	5-03		5-36	5-03	5-36	
17	5-45		5-45	5-36	5-36	
20	6-25		6-34**H**	6-18	6-26	
21	5-60		5-60	5-30	5-35	
22	5-43		5-43	4-42	4-42	
23	4-07		4-17	4-02	4-02	
24	4-07		4-19	4-07	4-19	
27	4-21		4-21	3-46	3-46	
28	3-39		4-00	3-37	4-00	
29	4-20		4-20	3-06	3-13	
30	2-25		2-52	2-02**L**	2-27	
31	2-42	2-43	2-43	2-18	2-22	

86Dec Strike 102.00

Oct	Open		High	Low	Close	
1	5-37		5-58	5-37	5-58	
2					6-18**N**	
3					5-22**N**	
6	5-15		5-24	5-15	5-24	
7					5-07**N**	
8	5-46		5-48	5-46	5-48	
9	6-00		6-00	5-42	5-42	
10	5-60		6-03	5-60	6-02	
13					6-07**N**	
14	6-48		7-24	6-34	7-24	
15	7-38		7-38	6-60	6-60	
16					7-26**N**	
17					7-28**N**	
20	8-19		8-24**H**	8-06	8-24	
21	7-52		7-52	7-25	7-25	
22	7-11		7-11	6-32	6-32	
23					5-52**N**	
24					6-09**N**	
27	5-55		5-55	5-31	5-31	
28	5-31		5-53	5-31	5-53	
29	6-03		6-03	4-54**L**	4-62	
30					4-03**N**	
31					4-02**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				86Dec Strike 106.00			
Oct	Open	High	Low	Close	Open	High	Low	Close
1				7-40**N**				9-28**N**
2				8-02**N**				9-58**N**
3				7-04**N**				8-60**N**
6	6-49	7-06	6-49	7-06				8-62**N**
7				6-54**N**				8-44**N**
8	7-33	7-35	6-54	7-35				9-27**N**
9	7-48	7-48	7-28	7-28				9-22**N**
10	7-48	7-56	7-48	7-56				9-53**N**
13				8-00**N**				9-58**N**
14				9-18**N**				11-16**N**
15				8-52**N**				10-50**N**
16				9-21**N**				11-20**N**
17				9-28**N**				11-28**N**
20				10-22**N**				12-22**N**
21				9-22**N**				11-22**N**
22				8-26**N**				10-26**N**
23	7-63	7-63**H**	7-47	7-47				9-46**N**
24				8-06**N**				10-06**N**
27				7-26**N**				9-26**N**
28				7-50**N**				9-50**N**
29				6-56**N**				8-56**N**
30	5-43	5-58	5-43**L**	5-58				7-54**N**
31	6-22	6-22	5-59	5-59				7-58**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Oct	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1						100	20L	8	461	2,695	3,674
2							201	22	91	1,233	3,284
3			25H	25H			218	669H	838	704	2,089
6				10L		69		210	1L	334	822
7							491	266	597	1,163	1,123
8									8	640	2,060
9						231H	692H		1,031H	1,226	2,131
10						50L	57	126	611	2,759	3,942
13								30		7L	97
14								244	163	1,159	1,163
15								11	117	285	2,411
16								128	5	3,000H	5,319H
17								110	137	278	1,678
20								1L	451	1,490	1,646
21								62	87	886	2,026
22									286	805	966
23									6	1,779	1,207
24										242	563
27										173	720
28										9	488
29										251	2,339
30										64	1,499
31								4	49	29	22L
TOTAL			25	35		450	1,679	1,891	4,939	21,211	41,269

Oct	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	5,877H	5,351	9,634	4,938	833	300	1,020H			34,911
2	4,048	3.857	5,732	4,089	404	132				23,093
3	4,926	6,474	11,483H	6,759	1,369	39				35,618
6	3,603	3,375	6,069	5,179	774	42	1L	1L		20,490
7	5,077	2,953	8,057	5,379	1,584	251				26,941
8	5,613	3,848	11,443	7,869	3,608	419	7	151H		35,666H
9	2,004	5,179	4,246	3,628	1,123	461	9	1		21,962
10	1,748	5,494	3,317	3,025	830	13	15	4		21,991
13	495L	1,212L	3,687	738L	82L	1L				6,349L
14	2,345	4,890	7,935	2,979	574		100			21,552
15	2,557	5,809	9,651	5,791	89	7	1			26,729
16	3,572	8.034H	9,732	3,469	1,510	34				34,803
17	5,372	5,391	7,313	2,248	625	3				23,155
20	4,258	5,761	2,669L	4,375	238	112	1			21,002
21	4,192	5,967	4,514	2,454	240	38	1			20,467
22	4,677	7,234	6,723	1,756	1,586	60	50			24,143
23	4,157	6,286	8,200	1,917	216	467H		25		24,260
24	1,391	4,366	4,563	2,475	458	5				14,063
27	2,365	2,130	4,250	4,037	1,199	22	1			14,897
28	1,727	3,123	4,126	2,536	713	10	121			12,853
29	1,541	3,116	8,540	6,124	1,889	43	100			23,943
30	2,134	3,182	5,922	9,731H	3,726	63		150		26,471
31	1,220	4,197	4,360	8,646	5,371H	124		1		24,023
TOTAL	74,899	107,229	152,166	100,142	29,041	2,646	1,427	333		539,382

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Oct	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	8H	18H	45H	85H	325H	868H	1,589	4,173	5,699	13,551H	11,036
2	8	18	45	85	325	868	1,570L	4,177	5,700	12,944	11,187
3	8	18	45	60	325	868	1,745	3,805	5,922	13,090	10,969
6	8	18	45	50L	325	799L	1,745	4,294H	6,422H	13,293	11,210
7	8	18	45	50	325	799	1,810H	3,773	5,571	12,807	10,744
8	8	18	45	50	325	799	1,786	3,753	5,569	12,258	9,446
9	8	18	45	50	325	799	1,786	3,753	5,548	12,053	9,445L
10	8	18	45	50	325	799	1,780	3,811	5,398	10,083	10,689
13	8	18	45	50	325	799	1,780	3,831	5,398	10,081	10,655
14	8	18	45	50	325	799	1,780	3,756	5,394L	10,141	11,108
15	8	18	45	50	325	799	1,780	3,747L	5,405	10,133	11,638
16	8	18	45	50	325	799	1,780	3,856	5,407	7,459	13,737
17	8	18	45	50	325	799	1,780	3,856	5,423	7,454L	14,002
20	8	18	45	50	325	799	1,780	3,855	5,710	7,796	14,662H
21	8	18	45	50	325	799	1,780	3,905	5,730	8,434	14,050
22	8	18	45	50	325	799	1,780	3,905	5,749	8,049	13,907
23	8	18	45	50	325	799	1,780	3,905	5,695	8,733	14,402
24	8	18	45	50	325	799	1,780	3,905	5,695	8,601	14,457
27	8	18	45	50	325	799	1,780	3,905	5,674	8,594	14,226
28	8	18	45	50	325	799	1,780	3,905	5,674	8,594	13,967
29	8	18	45	50	325	799	1,780	3,905	5,674	8,320	14,410
30	8	18	45	50	325	799	1,780	3,905	5,644	8,256	14,280
31	8	18	45	50	325	799	1,780	3,901	5,595	8,227	14,268

Oct	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	21,365H	30,044	27,323	15,395	9,700	7,555H	4,060	898H	300H	154,037
2	21,033	30,278H	27,514	16,559	9,540	7,555	4,060	898	300	154,664
3	19,716	29,712	27,048	16,204	10,245	7,553	4,055	898	300	152,586
6	20,411	29,221	25,891L	16,895	10,450	7,483	4,056	898	300	153,814
7	19,148	30,172	29,186	18,013	10,148	7,462	4,056	898	300	155,333H
8	19,279	28,803	26,783	18,738H	9,448	7,181	4,056	746	300	149,391
9	20,144	28,613	27,903	17,767	8,382	6,726	4,047	747	300	148,459
10	20,730	26,785	27,725	17,423	8,153	6,693	4,047	747	300	145,609
13	20,413	26,922	28,985	17,161	7,988	6,692	4,047	747	300	146,245
14	20,152	25,569	29,244	16,806	7,695	6,689	4,143H	747	300	144,769
15	20,237	24,574	26,862	15,918	7,703	6,686	4,143	747	300	141,118
16	20,827	25,136	29,511	15,358	7,676	6,686	4,043	747	300	143,768
17	19,125	24,485	29,988	15,004	7,444	6,652	4,043	747	1L	141,249
20	20,090	24,654	29,730	13,023	7,467	6,618	4,042	745		141,417
21	20,359	23,801	29,795	12,802	7,281	6,630	4,043	744		140,599L
22	20,119	25,084	29,856	13,079	7,137	6,588	4,043	744		141,285
23	18,618	26,862	32,315	12,363L	7,111	6,248	4,043	719		144,039
24	18,054	27,191	33,035	12,670	7,013L	6,209	4,043	719		144,617
27	18,174	25,691	33,769	13,080	7,358	6,182	3,999	689		144,366
28	17,746	25,494	33,958	12,972	7,223	6,185	3,999	689		143,431
29	17,243	25,179	32,934	13,363	7,396	6,171	3,923	689		142,232
30	17,127	26,354	34,195	16,583	8,791	6,167L	3,923	539		148,789
31	16,258L	23,747L	34,370H	18,088	10,593H	6,262	3,922L	538L		148,794

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 80.00						87Mar Strike 82.00						87Mar Strike 84.00					
Oct	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-24		0-24	0-21	0-21						0-34**N**		0-45		0-46	0-45	0-46	
2					0-23**N**						0-37**N**		0-47		0-50	0-47	0-50	
3	0-25		0-25	0-22	0-22						0-32**N**		0-40		0-42	0-40	0-42	
6	0-22		0-22	0-22	0-22		0-31		0-32	0-31	0-31		0-42		0-42	0-41	0-41	
7					0-22**N**		0-34		0-34	0-32	0-32		0-42		0-45	0-42	0-42	
8	0-22		0-24	0-22	0-23		0-30		0-33	0-30	0-33		0-42		0-45	0-42	0-45	
9	0-28		0-28	0-22	0-22		0-40		0-40	0-33	0-33		0-47		0-47	0-44	0-44	
10	0-24		0-24	0-22	0-22		0-36		0-36	0-34	0-34		0-49		0-49	0-49	0-49	
13					0-22**N**		0-36		0-36	0-34	0-34		0-52		0-52	0-49	0-49	
14	0-24		0-29**H**	0-24	0-29		0-36		0-43	0-36	0-43		0-52		0-58	0-50	0-58	
15					0-28**N**		0-45		0-45	0-41	0-41		1-02		1-03**H**	0-57	0-57	
16					0-30**N**						0-45**N**		1-00		1-00	0-53	0-63	
17	0-29		0-29	0-29	0-29		0-43		0-44	0-42	0-44		0-60		0-62	0-60	0-60	
20					0-31**N**		0-46		0-48**H**	0-45	0-48		1-01		1-01	1-00	1-00	
21					0-22**N**		0-39		0-40	0-36	0-36		0-52		0-55	0-51	0-51	
22	0-20		0-20	0-18	0-18		0-32		0-32	0-27	0-27		0-46		0-46	0-38	0-38	
23					0-14**N**						0-23**N**		0-37		0-37	0-33	0-34	
24	0-16		0-16	0-14	0-14		0-24		0-25	0-24	0-25		0-34		0-34	0-33	0-34	
27					0-11**N**		0-21		0-21	0-18	0-18		0-36		0-36	0-28	0-28	
28	0-12		0-12	0-12	0-12						0-19**N**		0-26		0-28	0-26	0-28	
29					0-09**N**		0-20		0-20	0-15	0-15		0-29		0-29	0-24	0-24	
30	0-10		0-10	0-08**L**	0-08						0-14**N**		0-22		0-22	0-20**L**	0-20	
31					0-08**N**		0-12	0-13	0-14	0-12**L**	0-14		0-21		0-21	0-20	0-20	

	87Mar Strike 86.00						87Mar Strike 88.00						87Mar Strike 90.00					
Oct	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	1-00		1-01	0-63	1-01		1-21		1-32	1-21	1-27		1-57		1-59	1-55	1-55	
2	1-03		1-06	1-03	1-04		1-30		1-34	1-29	1-32	1-33	1-58		2-04	1-58	2-00	
3	0-54		0-60	0-54	0-55		1-15		1-24	1-15	1-17		1-38		1-44	1-38	1-43	
6	0-56		0-58	0-56	0-56		1-15		1-17	1-13	1-16		1-41		1-45	1-37	1-42	
7	1-01		1-01	0-58	0-58		1-18		1-27	1-12	1-12	1-13	1-51		1-54	1-40	1-40	
8	1-03		1-05	0-60	0-63		1-23		1-28	1-15	1-26		1-52		1-58	1-39	1-53	
9	1-04		1-05	0-62	0-62		1-31		1-32	1-21	1-22		2-00		2-00	1-52	1-53	
10	1-06		1-06	1-02	1-05		1-27		1-31	1-21	1-29		2-00		2-00	1-51	1-61	
13	1-08		1-08	1-05	1-05		1-35		1-35	1-29	1-29		2-12		2-12	1-58	1-58	
14	1-03		1-21	1-02	1-21		1-26		1-54	1-26	1-53	1-54	1-60		2-26	1-55	2-25	
15	1-23		1-33**H**	1-18	1-18		1-55		2-00**H**	1-46	1-46		2-28		2-35	2-16	2-16	
16	1-17		1-23	1-13	1-23		1-44		1-51	1-39	1-51		2-20	2-23	2-27	2-10	2-24	
17	1-24	1-25	1-27	1-16	1-16		1-55		1-55	1-46	1-46	1-48	2-30		2-31	2-16	2-18	2-16
20	1-30	1-29	1-30	1-23	1-25		1-55		1-60	1-54	1-57		2-39		2-41**H**	2-32	2-33	
21	1-18		1-18	1-06	1-07		1-48		1-49	1-34	1-37	1-38	2-23		2-23	2-05	2-10	
22	1-17		1-17	0-57	0-57	0-58	1-41		1-41	1-19	1-20	1-21	2-22		2-22	1-49	1-51	
23	0-53	0-54	0-54	0-46	0-49		1-13		1-13	1-02	1-07		1-42		1-42	1-31	1-32	
24	0-50		0-53	0-47	0-53		1-07		1-11	1-03	1-11		1-40		1-40	1-30	1-37	
27	0-51		0-51	0-42	0-43		1-10		1-10	0-60	0-63		1-41		1-41	1-24	1-24	
28	0-39		0-45	0-39	0-45		0-61	0-62	1-02	0-59	1-02	1-00	1-25		1-28	1-20	1-28	
29	0-46		0-47	0-36	0-36		1-03		1-04	0-52	0-54		1-36		1-36	1-13	1-15	
30	0-30		0-36	0-29	0-32		0-50		0-51	0-42**L**	0-47		1-00		1-11	1-00**L**	1-05	
31	0-31		0-33	0-28**L**	0-31		0-50	0-51	0-51	0-45	0-46		1-04		1-10	1-00	1-03	

	87Mar Strike 92.00						87Mar Strike 94.00						87Mar Strike 96.00					
Oct	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	2-30		2-37	2-25	2-32		3-20		3-23	3-13	3-13		3-59		4-16	3-59	4-04	
2	2-33		2-44	2-32	2-41		3-21		3-26	3-17	3-26		4-19		4-21	4-19	4-21	
3	2-12		2-23	2-12	2-17		2-58		2-61	2-55	2-58		3-48		3-63	3-40	3-49	
6	2-12		2-12	2-10	2-12		2-50		2-58	2-50	2-56		3-40		3-51	3-40	3-49	
7	2-11		2-26	2-10	2-10		2-61		3-09	2-52	2-52		3-45		3-62	3-41	3-41	
8	2-34		2-34	2-10	2-29		3-12		3-12	2-58	3-10		4-10		4-10	3-45	4-01	
9	2-34		2-36	2-22	2-24		3-20		3-20	3-08	3-08		4-08		4-10	3-61	3-61	
10	2-38		2-40	2-26	2-36		3-27		3-27	3-10	3-19	3-20	4-21		4-21	4-00	4-11	
13	2-41		2-47	2-33	2-33		3-34		3-34	3-20	3-20		4-26		4-26	4-12	4-12	
14	2-35		3-08	2-30	3-08		3-13		4-00	3-09	4-00		4-09		5-00	4-09	5-00	
15	3-12		3-22	2-61	2-62	2-61	4-01	4-00	4-13	3-47	3-48		5-00		5-02	4-49	4-49	
16	2-60		3-08	2-52	3-08		3-52		3-63	3-45	3-63		4-46		4-62	4-38	4-62	
17	3-10		3-16	3-04	3-05		3-63		4-06	3-52	3-56		5-04		5-04	4-59	4-59	
20	3-25		3-25**H**	3-16	3-20		4-18		4-18**H**	4-14	4-17		5-12		5-26**H**	5-12	5-26	
21	3-05		3-07	2-51	2-55		3-62		4-00	3-43	3-43		5-02		5-02	4-37	4-45	
22	2-62		3-00	2-24	2-28		3-58		3-58	3-11	3-12		4-48		4-48	4-08	4-08	
23	2-25		2-25	2-04	2-07		3-00		3-06	2-45	2-52		3-45		3-58	3-43	3-43	
24	2-14		2-14	2-06	2-13		2-60		2-61	2-51	2-59		3-50		3-55	3-47	3-53	
27	2-18		2-18	1-59	1-61		2-53		2-55	2-37	2-41		3-45		3-50	3-29	3-29	
28	1-59		2-02	1-55	2-00		2-37		2-48	2-33	2-48		3-31		3-40	3-29	3-40	
29	2-11		2-11	1-43	1-45		2-57		2-57	2-20	2-24		3-50		3-50	3-12	3-12	
30	1-33		1-40	1-26**L**	1-33		2-08		2-16	1-56**L**	2-03		2-58	2-55	3-05	2-39**L**	2-51	
31	1-35	1-36	1-40	1-30	1-33		2-02		2-16	1-60	2-04		2-45		3-02	2-43	2-54	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Oct	Open		High	Low	Close
1	5-12	5-14	5-14	5-07	5-07
2					5-25**N**
3	4-61		4-61	4-50	4-50
6					4-50**N**
7					4-40**N**
8	5-07		5-08	4-38	5-08
9	5-10		5-10	4-63	4-63
10	5-22		5-22	5-16	5-16
13					5-17**N**
14					6-11**N**
15	6-04		6-04	5-60	5-60
16	5-48		6-13	5-48	6-13
17	6-12		6-16	6-09	6-09
20	6-32		6-44**H**	6-32	6-44
21	6-00		6-00	6-00	6-00
22					5-15**N**
23	4-55		4-55	4-50	4-50
24	4-55		4-61	4-55	4-61
27	5-10		5-10	4-33	4-33
28	4-23		4-46	4-23	4-46
29	5-00		5-00	4-11	4-11
30	3-35		3-58	3-35**L**	3-41
31	3-41		3-61	3-41	3-47

87Mar Strike 100.00

Oct	Open	High	Low	Close
1				6-20**N**
2	6-30	6-50	6-29	6-43
3	5-55	6-00	5-55	6-00
6	5-60	6-00	5-60	6-00
7				5-53**N**
8	5-54	6-24	5-54	6-24
9				6-17**N**
10				6-33**N**
13				6-36**N**
14	6-49	7-41	6-49	7-41
15				7-19**N**
16				7-41**N**
17				7-39**N**
20	7-58	8-14**H**	7-58	8-14
21				7-25**N**
22				6-37**N**
23				6-08**N**
24				6-21**N**
27				5-53**N**
28				6-04**N**
29				5-26**N**
30	4-43	4-52	4-43**L**	4-52
31	4-47	4-63	4-47	4-60

87Mar Strike 102.00

Oct	Open	High	Low	Close
1				7-45**N**
2				8-06**N**
3				7-24**N**
6				7-24**N**
7				7-13**N**
8				7-50**N**
9				7-43**N**
10				7-63**N**
13				8-02**N**
14				9-11**N**
15	9-25	9-25**H**	8-53	8-53
16				9-13**N**
17				9-10**N**
20				9-54**N**
21				8-63**N**
22				8-08**N**
23				7-39**N**
24				7-54**N**
27	7-54	7-54	7-18	7-18
28				7-35**N**
29				6-57**N**
30	7-34	7-34	6-10**L**	6-10
31				6-18**N**

87Mar Strike 104.00

Oct	Open	High	Low	Close
1				9-15**N**
2				9-43**N**
3	9-13	9-13**H**	8-54**L**	8-54
6				8-54**N**
7				8-43**N**
8				9-18**N**
9				9-13**N**
10				9-36**N**
13				9-40**N**
14				10-54**N**
15				10-28**N**
16				10-55**N**
17				10-54**N**
20				11-38**N**
21				10-42**N**
22				9-50**N**
23				9-15**N**
24				9-32**N**
27				8-56**N**
28				9-14**N**
29				8-31**N**
30				7-42**N**
31				7-51**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	1L		106	10	534	46	875	1L	276	2,010H				3,859
2	1		10	40	1,549	142	467	259	66		26			2,560
3	93H		100	175	353	82	215	1,108	493	25	41		1H	2,686
6	2	109	80	30	961	41L	5L	264	114		54			1,660
7		5	250	474	802	997	522	204	365					3,619
8	31	100	250	947	1,808	836	381	429	714	30	150			5,676
9	2	6	1L	112	1,260	62	918	560	256	6				3,183
10	1	100	6	496	809	1,050	540	436	83	5				3,526
13		5	25	7L	105L	121	39	516	160					978L
14	20	200	405	269	1,137	1,716	1,800	874	232		5			6,658
15		100	13	1,096	1,508	1,134	1,826	998	13	31		1L		6,720
16			310	669	1,324	1,896	1,468	499	305	1L				6,472
17	1	12	12	1,794	901	608	1,130	303	202	5				4,968
20		15	153	1,984	505	699	3,366	30	9L	1	1L			6,763
21		151	131	1,791	2,768H	1,529	3,938H	410	232	4				10,954H
22	1	102	11	2,028	1,030	2,221H	1,961	1,796H	1,326					10,476
23			2,056H	2,442	1,848	731	732	1,419	78	5				9,311
24	2	100	1,075	759	719	241	633	659	43	25				4,256
27		2	45	164	575	737	993	606	383	5		6H		3,516
28	20		450	2,400	1,845	472	700	197	764	31				6,879
29		644H	381	2,214	1,037	152	2,013	609	2,220	15				9,485
30	2	1L	230	3,082H	891	950	1,381	1,179	2,275H	707	160H	1		10,859
31		16	150	1,684	1,642	1,609	901	584	892	122	5			7,605
TOTAL	177	1,868	6,250	24,667	25,911	18,072	26,804	13,940	11,501	3,028	442	8	1	132,669

Put open contracts Reported in contracts—Future 87Mar

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	17L	453	1,266	1,495L	3,987L	3,141	3,469	1,090L	1,968L	2,158L	457L	51L	27	19,579L
2	17	453	1,266	1,531	5,040	3,083	3,710	1,129	1,993	2,158	462	51	27	20,920
3	105	343L	1,223L	1,523	5,382	2,913	3,553	2,176	2,058	2,170	501	51	26L	22,024
6	105	452	1,268	1,528	6,157	2,893L	3,434L	1,546	2,006	2,170	501	51	27	22,138
7	105	457	1,443	1,626	6,667	3,409	3,791	1,548	2,347	2,170	501	51	27	24,142
8	136	349	1,568	1,945	8,258	3,558	3,946	1,939	2,974	2,187	651	51	27	27,589
9	137	349	1,569	2,057	8,424	3,392	4,142	2,420	3,078	2,187	651	51	27	28,484
10	138	436	1,575	2,407	9,168	3,822	4,404	2,646	3,050	2,187	631	51	27	30,542
13	138	436	1,575	2,406	9,266	3,836	4,411	2,989	2,900	2,187	631	51	27	30,853
14	138	540	1,925	2,596	9,696	4,156	4,162	3,428	2,974	2,187	636	51	27	32,516
15	138	640	1,920	3,178	9,911	4,576	4,449	3,797	2,964	2,193	636	52	27	34,481
16	138	640	1,881	3,672	10,167	5,700	4,849	3,919	2,781	2,194	636	52	27	36,656
17	139	640	1,881	4,573	10,856	5,577	4,282	3,867	2,736	2,199	636	52	27	37,465
20	139	642	1,922	5,688	11,182	5,630	6,126H	3,868	2,537	2,200	635	52	27	40,648
21	139	784	2,051	6,453H	11,155	5,593	5,693	4,039	2,531	2,204	635	52	27	41,356
22	140	886	2,051	5,535	10,987	6,840	4,584	3,716	2,424	2,204	635	52	27	40,081
23	140	886	3,441	5,244	10,957	6,858	4,442	4,336	2,435	2,208	635	52	27	41,661
24	141H	986	3,435	5,377	11,539	6,954	4,441	4,617	2,435	2,232	635	52	27	42,871
27	141	986	3,436	5,508	11,960	7,405H	4,170	4,863	2,436	2,229	635	58	27	43,854
28	121	986	3,650	4,908	12,279	7,388	4,357	4,761	2,380	2,257	635	58	27	43,807
29	121	1,509H	3,957H	4,185	12,374H	7,394	5,031	4,937	3,831	2,270	635	58	27	46,329
30	123	1,509	3,934	4,087	12,275	7,399	5,480	5,444	5,368	2,963	785H	59	27	49,453H
31	123	1,504	3,843	3,804	11,725	7,294	5,592	5,491H	5,783H	3,065H	785	70H	28H	49,107

H = high **L** = low **A** = asked **B** = bid **N** = nomina

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 78.00

Oct	Open	High	Low	Close
1				0-36**N**
2				0-38**N**
3				0-34**N**
6				0-33**N**
7				0-31**N**
8				0-35**N**
9				0-35**N**
10				0-36**N**
13				0-36**N**
14				0-45**N**
15				0-42**N**
16				0-47**N**
17				0-43**N**
20				0-49**N**
21				0-38**N**
22				0-30**N**
23	0-28	0-28**H**	0-27	0-27
24				0-26**N**
27				0-22**N**
28				0-23**N**
29	0-21	0-21	0-19	0-19
30	0-20	0-20	0-16**L**	0-16
31				0-17**N**

87Jun Strike 80.00

Oct	Open	High	Low	Close
1				0-51**N**
2				0-55**N**
3				0-48**N**
6				0-48**N**
7				0-45**N**
8				0-51**N**
9				0-50**N**
10	0-58	0-58**H**	0-50	0-51
13				0-52**N**
14				0-63**N**
15				0-60**N**
16				1-01**N**
17				0-63**N**
20				1-04**N**
21				0-56**N**
22				0-46**N**
23	0-42	0-42	0-40	0-40
24				0-41**N**
27				0-34**N**
28				0-36**N**
29				0-30**N**
30	0-29	0-29	0-25**L**	0-25
31				0-28**N**

87Jun Strike 88.00

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17	2-57	2-57	2-47	2-47
20	3-00	3-00**H**	2-62	2-62
21				2-35**N**
22				2-15**N**
23	2-01	2-04	2-01	2-04
24	2-04	2-06	2-04	2-06
27				1-58**N**
28				1-62**N**
29	1-60	1-60	1-44	1-44
30	1-30	1-30	1-29**L**	1-29
31				1-34**N**

87Jun Strike 90.00

Oct	Open	High	Low	Close
1				2-54**N**
2	2-60	3-02	2-60	3-02
3				2-43**N**
6				2-44**N**
7				2-38**N**
8				2-54**N**
9				2-50**N**
10				2-60**N**
13	3-08	3-10	2-60	2-60
14	3-04	3-29	3-04	3-29
15				3-19**N**
16				3-35**N**
17				3-33**N**
20	3-50	3-55**H**	3-46	3-46
21	3-14	3-22	3-14	3-22
22	3-28	3-28	2-60	2-60
23	2-40	2-40	2-40	2-40
24	2-39	2-44	2-39	2-44
27				2-28**N**
28				2-36**N**
29	2-32	2-32	2-12	2-12
30	1-60	1-60	1-60**L**	1-60
31				2-04**N**

87Jun Strike 92.00

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16	4-10	4-26**H**	4-10	4-26
17				4-23**N**
20				4-43**N**
21				4-09**N**
22				3-41**N**
23	3-15	3-20	3-15	3-17
24				3-25**N**
27	3-16	3-16	3-08	3-08
28				3-15**N**
29				2-56**N**
30				2-35**N**
31	2-40	2-40	2-40**L**	2-40

87Jun Strike 94.00

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10	4-32	4-40	4-32	4-35
13				4-32**N**
14	4-32	5-18	4-32	5-18
15	5-30	5-30**H**	5-05	5-05
16	5-00	5-22	4-58	5-22
17				5-18**N**
20				5-46**N**
21	5-08	5-08	5-04	5-04
22				4-30**N**
23	4-15	4-18	4-04	4-04
24				4-14**N**
27				3-60**N**
28	3-52	4-04	3-52	4-04
29	4-05	4-05	3-30**L**	3-40
30				3-14**N**
31				3-17**N**

87Jun Strike 98.00

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16	7-21	7-38**H**	7-21**L**	7-38
17	7-38	7-38	7-30	7-35
20				8-07**N**
21				7-20**N**
22				6-45**N**
23				6-12**N**
24				6-23**N**
27				5-60**N**
28				6-10**N**
29				5-35**N**
30				5-04**N**
31				5-08**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Jun

Oct	78.00	80.00	88.00	90.00	92.00	94.00	98.00	TOTAL
1								
2				4				4
3								
6								
7								
8								
9								
10		4**H**				1,650**H**		1,654**H**
13				9		1,100		1,109
14				5				5
15						201		201
16					10	104		114
17			2				34**H**	36
20			1**L**	12				13
21				1**L**		10		11
22			5	1				6
23	1**L**	1**L**	22**H**	14	6	20		64
24			5	19**H**				24
27					2**L**			2**L**
28						800		800
29	2**H**		5	5		6**L**		18
30	2	4	5	5		600		616
31					11**H**			11
TOTAL	5	9	45	75	29	4,491	34	4,688

Put open contracts Reported in contracts—Future 87Jun

Oct	78.00	80.00	88.00	90.00	92.00	94.00	98.00	TOTAL
1	2	2**L**		17**L**				21**L**
2	2	2		21				25
3	2	2		21				25
6	2	2		21				25
7	2	2		21				25
8	2	2		21				25
9	2	2		21				25
10	2	6**H**		21		1,350**L**		1,379
13	2	6		30		2,450		2,488
14	2	6		35		2,450		2,493
15	2	6		35		2,751		2,794
16	2	6		35	10**L**	2,800		2,853
17	2	6	2**L**	35	10	2,800	30**H**	2,885
20	2	6	2	38	10	2,800	30	2,888
21	2	6	2	39	10	2,810	30	2,899
22	2	6	7	39	10	2,810	30	2,904
23	1**L**	6	28	53	12	2,830**H**	30	2,960
24	1	6	34	55	12	2,830	30	2,968
27	1	6	33	55	14	2,830	30	2,969
28	1	6	33	55	14	2,815	30	2,954
29	3**H**	6	38**H**	80	14	2,820	30	2,971**H**
30	3	4	33	65**H**	14	2,770	30	2,919
31	3	4	33	60	19**H**	2,770	30	2,919

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 68.00				86Dec Strike 70.00				86Dec Strike 72.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**A**				0-01**A**				0-01**A**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 74.00				86Dec Strike 76.00				86Dec Strike 78.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**A**				0-01**A**				0-01**A**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**A**				0-01**A**				0-01**A**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Nov	Open		High	Low	Close	
3					0-01**N**	
4					0-01**N**	
5					0-01**N**	
6					0-01**N**	
7					0-01**N**	
10	0-01		0-01**H**	0-01**L**	0-01	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14					0-01**A**	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 88.00

Nov	Open		High	Low	Close	
3					0-01**N**	
4	0-01		0-01**H**	0-01**L**	0-01	
5					0-01**N**	
6	0-01		0-01	0-01	0-01	
7					0-01**N**	
10					0-01**N**	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14					0-01**A**	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 90.00

Nov	Open		High	Low	Close	
3	0-02		0-02**H**	0-01**L**	0-01	
4	0-01		0-01	0-01	0-01	
5	0-01		0-01	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7	0-01		0-01	0-01	0-01	
10	0-01		0-01	0-01	0-01	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14					0-01**A**	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 92.00

Nov	Open		High	Low	Close	
3	0-03		0-03	0-02	0-02	0-03
4	0-03		0-03	0-02	0-02	
5	0-01		0-02	0-01**L**	0-01	
6	0-01	0-02	0-04**H**	0-01	0-02	0-04
7	0-04	0-03	0-04	0-01	0-02	
10	0-03	0-02	0-03	0-01	0-01	
11	0-01		0-01	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13					0-01**N**	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 94.00

Nov	Open		High	Low	Close	
3	0-09	0-06	0-09	0-05	0-07	
4	0-09	0-08	0-09	0-05	0-06	
5	0-06		0-06	0-04	0-05	0-04
6	0-06		0-10	0-05	0-10	0-09
7	0-15	0-13	0-15**H**	0-07	0-11	0-12
10	0-14	0-15	0-15	0-05	0-06	0-05
11	0-05	0-03	0-05	0-03	0-03	0-04
12	0-03		0-04	0-02	0-02	
13	0-01		0-01	0-01**L**	0-01	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 96.00

Nov	Open		High	Low	Close	
3	0-21	0-22	0-23	0-14	0-19	
4	0-20	0-23	0-23	0-16	0-18	0-17
5	0-17	0-16	0-19	0-14	0-15	0-14
6	0-17	0-18	0-35	0-16	0-33	0-30
7	0-50	0-45	0-52	0-30	0-40	0-43
10	0-56	0-52	0-58**H**	0-25	0-25	0-26
11	0-23		0-25	0-20	0-23	0-24
12	0-22	0-19	0-30	0-12	0-13	0-12
13	0-08	0-11	0-12	0-05	0-08	0-06
14	0-06	0-03	0-06	0-01**L**	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 98.00

Nov	Open		High	Low	Close	
3	0-61		0-61	0-41	0-52	0-50
4	0-59	1-00	1-02	0-46	0-52	0-51
5	0-48		0-57	0-42	0-44	0-45
6	0-52	0-53	1-24	0-50	1-20	1-23
7	1-61	1-55	2-12	1-29	1-55	1-53
10	2-22	2-17	2-26**H**	1-39	1-40	
11	1-34		1-45	1-34	1-42	1-45
12	1-41		1-57	1-08	1-12	1-08
13	1-00		1-10	0-48	0-51	0-54
14	0-57		0-57	0-26**L**	0-30	0-31
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 100.00

Nov	Open		High	Low	Close	
3	1-55		2-03	1-39**L**	1-58	
4	2-10		2-16	1-49	1-59	
5	1-58		2-04	1-44	1-53	
6	2-02		2-59	2-02	2-56	2-59
7	3-26		3-61	3-08	3-47	
10	4-00		4-20**H**	3-30	3-30	
11	3-30		3-38	3-30	3-38	
12	3-21		3-35	3-03	3-03	
13	2-53		2-61	2-34	2-40	2-47
14	2-23		2-39	2-23	2-24**B**	2-26**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 102.00

Nov	Open		High	Low	Close	
3	3-21		3-33	3-21**L**	3-33	
4	3-62		3-62	3-27	3-34	
5					3-32**N**	
6	3-55		4-48	3-51	4-48	
7	5-22		5-48**H**	5-22	5-44	
10					5-28**N**	
11	5-19		5-38	5-19	5-38	
12					5-02**N**	
13	4-48		4-57	4-38	4-46	
14	4-28		4-31	4-23	4-23	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00					**86Dec Strike 106.00**				
Nov	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3				5-24**N**					7-22**N**	
4				5-26**N**					7-24**N**	
5				5-25**N**					7-24**N**	
6				6-46**N**					8-46**N**	
7				7-44**N**					9-44**N**	
10				7-28**N**					9-28**N**	
11				7-38**N**					9-38**N**	
12				7-02**N**					9-02**N**	
13				6-46**N**					8-46**N**	
14				6-24**B**	6-26**A**				8-24**B**	8-26**A**
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY					HOLIDAY				
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Nov	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3										116	8
4										30	1L
5							34H		1,483H	170H	1
6										42	24
7											
10									2L	3L	
11										11	7
12										3	230H
13								1H			6
14										20	26
17											
18											
19											
20											
21											
24											
25											
26											
27	HOLIDAY										
28											
TOTAL							34	1	1,485	395	303

Nov	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	1,168H	1,517	5,329	7,828	8,389	493	303H			25,151
4	116	1,602	2,689	5,891	5,145	615	15			16,104
5	30	450	2,746	7,107	4,729	463	3			17,216
6	154	728	3,464	15,355	6,887	555	43			27,252
7	295	3,258H	12,418H	15,365H	9,080H	617H	118			41,151H
10	387	1,341	9,594	9,103	2,690	104	1L			23,225
11	19L	591	1,691	2,873L	314L	23	1			5,530L
12	130	310	3,496	13,205	4,788	13L				22,175
13	68	2,187	1,717	11,540	2,294	605	11			18,429
14	24	64L	957L	4,696	5,122	216	4			11,129
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										
TOTAL	2,391	12,048	44,101	92,963	49,438	3,704	499			207,362

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Nov	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3	8H	18H	45H	50H	325H	799H	1,780	3,901H	5,595H	8,124H	14,256
4	8	18	45	50	325	799	1,780	3,901	5,595	8,094	14,257H
5	8	18	45	50	325	799	1,798H	3,901	4,519	7,970L	14,256
6	8	18	45	50	325	799	1,798	3,901	4,519	8,071	14,216
7	8	18	45	50	325	799	1,798	3,901	4,519	8,071	14,216
10	8	18	45	50	325	799	1,764L	3,901	4,513	8,068	14,201
11	8	18	45	50	325	799	1,764	3,901	4,512L	8,057	14,194
12	8	18	45	50	325	799	1,764	3,901	4,514	8,045	13,964
13	8	18	45	50	325	799	1,764	3,900L	4,512	8,045	13,958L
14											
17											
18											
19											
20											
21											
24											
25											
26											
27	HOLIDAY										
28											

Nov	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	15,883H	23,016H	34,137	19,848L	13,883	6,424	4,146	538H		152,776
4	15,583	21,859	34,355	21,426	14,328	6,750H	4,146	538		153,857
5	15,565	21,899	34,916H	22,119	16,410H	6,639	4,149H	538		155,924
6	15,523	21,822	33,539	25,367	15,564	6,420	4,146	538		156,669H
7	15,435	21,026	32,720	22,164	12,449	6,244	3,506	117		147,411
10	15,636	20,581	33,377	20,218	10,751	6,245	3,502	116		144,118
11	15,585	20,330	32,795	19,919	10,840	6,134	3,300	113		142,689
12	15,458	20,123	32,156L	23,440	8,452	6,119	3,000	113		142,294L
13	15,395L	18,530L	32,253	27,738H	7,671L	5,723L	2,809L	1L		143,544
14										
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 76.00

Nov	Open	High	Low	Close
3				
4	0-02	0-02**H**	0-02**L**	0-02
5				0-02**N**
6				0-02**N**
7				0-02**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 78.00

Nov	Open	High	Low	Close
3				
4	0-04	0-04**H**	0-04**L**	0-04
5				0-03**N**
6				0-04**N**
7				0-04**N**
10				0-03**N**
11				0-02**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 80.00

Nov	Open	High	Low	Close
3				0-06**N**
4	0-07	0-08	0-05	0-05
5	0-06	0-06	0-05	0-05
6				0-07**N**
7	0-08	0-09**H**	0-08	0-08
10				0-06**N**
11				0-05**N**
12				0-03**N**
13				0-03**N**
14	0-03	0-03	0-02	0-02
17	0-01	0-02	0-01**L**	0-01
18				0-01**N**
19	0-01	0-01	0-01	0-01
20	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
24				0-01**N**
25	0-01	0-01	0-01	0-01
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 82.00

Nov	Open		High	Low	Close	
3	0-12		0-12	0-10	0-10	
4	0-12		0-13	0-09	0-09	
5					0-08**N**	
6	0-10		0-12	0-10	0-12	
7	0-12		0-14**H**	0-12	0-13	
10	0-13		0-13	0-10	0-10	
11	0-08		0-08	0-08	0-08	
12	0-07		0-09	0-07	0-07	
13	0-06		0-06	0-06	0-06	
14	0-05		0-05	0-03	0-03	
17	0-04		0-04	0-02	0-02	
18	0-02		0-03	0-02	0-03	0-02
19	0-02		0-02	0-02	0-02	
20	0-02		0-02	0-02	0-02	
21	0-02		0-02	0-02	0-02	
24	0-01		0-01	0-01**L**	0-01	
25					0-01**N**	
26	0-01		0-02	0-01	0-01	0-02
27	**HOLIDAY**					
28					0-01**N**	

87Mar Strike 84.00

Nov	Open	High	Low	Close	
3	0-15	0-16	0-15	0-16	
4	0-18	0-19	0-16	0-16	
5	0-14	0-14	0-14	0-14	
6				0-18**N**	
7	0-20	0-21	0-18	0-20	
10	0-25	0-25**H**	0-16	0-16	
11	0-15	0-15	0-13	0-15	
12	0-14	0-14	0-12	0-12	
13				0-10**N**	
14	0-10	0-10	0-07	0-07	
17	0-07	0-07	0-05	0-05	
18	0-05	0-06	0-05	0-06	
19	0-05	0-06	0-04	0-04	
20	0-04	0-05	0-04	0-04	
21	0-04	0-05	0-03	0-03	0-04
24	0-03	0-03	0-03	0-03	
25	0-03	0-03	0-02**L**	0-03	
26	0-04	0-04	0-03	0-03	
27	**HOLIDAY**				
28	0-03	0-03	0-02	0-02	

87Mar Strike 86.00

Nov	Open		High	Low	Close	
3	0-31		0-31	0-23	0-25	
4	0-27		0-27	0-25	0-25	
5	0-24		0-24	0-23	0-23	
6	0-25		0-29	0-24	0-29	
7	0-38		0-38**H**	0-30	0-34	
10	0-38	0-35	0-38	0-28	0-28	
11	0-26		0-26	0-25	0-25	
12	0-24		0-24	0-20	0-20	
13	0-18		0-19	0-18	0-18	
14	0-17		0-17	0-13	0-15	0-14
17	0-13		0-13	0-08	0-09	
18	0-09		0-12	0-09	0-12	0-11
19	0-10		0-10	0-07	0-08	0-07
20	0-07		0-08	0-07	0-08	
21	0-07		0-07	0-06	0-06	0-07
24	0-06		0-06	0-05**L**	0-05	
25	0-05		0-06	0-05	0-06	
26	0-07	0-06	0-07	0-06	0-06	
27	**HOLIDAY**					
28	0-05		0-06	0-05	0-05	

87Mar Strike 88.00

Nov	Open		High	Low	Close	
3	0-43		0-43	0-35	0-40	
4	0-43		0-44	0-37	0-37	0-39
5	0-40		0-40	0-34	0-35	
6	0-39		0-47	0-38	0-47	
7	0-52	0-55	0-55	0-46	0-52	
10	0-61		0-61**H**	0-43	0-44	
11	0-39		0-42	0-38	0-41	
12	0-37		0-39	0-33	0-33	
13	0-30		0-32	0-28	0-31	
14	0-30		0-30	0-21	0-22	
17	0-22		0-24	0-15	0-16	
18	0-17		0-21	0-16	0-21	
19	0-17	0-18	0-18	0-13	0-14	
20	0-14		0-14	0-12	0-14	0-13
21	0-13		0-13	0-11	0-11	0-12
24	0-11		0-11	0-09	0-09	
25	0-08		0-11	0-08**L**	0-10	
26	0-11		0-12	0-10	0-11	
27	**HOLIDAY**					
28	0-10		0-11	0-10	0-11	

87Mar Strike 90.00

Nov	Open		High	Low	Close	
3	0-59		0-61	0-53	0-59	
4	1-00		1-01	0-55	0-58	
5	0-58		0-58	0-50	0-53	
6	0-59		1-07	0-55	1-06	
7	1-19		1-19	1-03	1-14	
10	1-17		1-20**H**	1-02	1-02	
11	1-01		1-01	0-57	1-00	
12	0-60		0-61	0-52	0-52	
13	0-50		0-51	0-46	0-49	
14	0-51		0-51	0-33	0-35	0-36
17	0-35		0-37	0-25	0-27	
18	0-29	0-30	0-34	0-27	0-34	
19	0-30	0-27	0-30	0-22	0-23	
20	0-25		0-25	0-20	0-22	0-24
21	0-21		0-22	0-18	0-20	
24	0-19		0-19	0-16	0-16	
25	0-15		0-20	0-15**L**	0-20	0-19
26	0-21		0-22	0-18	0-18	
27	**HOLIDAY**					
28	0-17		0-18	0-16	0-18	

87Mar Strike 92.00

Nov	Open		High	Low	Close	
3	1-30		1-30	1-14	1-23	
4	1-32		1-32	1-16	1-19	
5	1-16		1-16	1-10	1-14	
6	1-19		1-37	1-19	1-36	
7	1-53		1-53	1-33	1-50	
10	1-59		1-60**H**	1-34	1-34	
11	1-30		1-30	1-25	1-30	
12	1-27		1-31	1-17	1-17	
13	1-15		1-16	1-05	1-10	1-12
14	1-15		1-15	0-55	0-57	0-58
17	0-57		0-60	0-42	0-43	0-45
18	0-43	0-46	0-54	0-41	0-53	0-54
19	0-48		0-48	0-37	0-38	
20	0-40		0-41	0-33	0-36	0-38
21	0-36		0-37	0-30	0-36	0-34
24	0-32		0-32	0-27	0-28	0-27
25	0-25		0-34	0-25**L**	0-33	0-34
26	0-32		0-36	0-30	0-31	0-30
27	**HOLIDAY**					
28	0-29		0-31	0-28	0-29	0-31

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 94.00

Nov	Open		High	Low	Close	
3	1-55		1-57	1-48	1-55	
4	2-00		2-03	1-48	1-50	
5	1-52		1-52	1-43	1-47	
6	1-55		2-11	1-52	2-10	
7	2-32	2-36	2-36	2-10	2-30	
10	2-42		2-46H	2-11	2-11	
11	2-07		2-10	2-02	2-09	
12	2-07		2-09	1-55	1-55	
13	1-50		1-54	1-41	1-44	
14	1-49		1-49	1-21	1-22	
17	1-18		1-27	1-00	1-01	1-03
18	1-03	1-05	1-20	1-02	1-18	1-17
19	1-08		1-08	0-58	0-60	0-61
20	0-63	1-00	1-02	0-52	0-58	0-60
21	0-56		0-58	0-50	0-56	
24	0-52	0-51	0-52	0-44	0-46	0-45
25	0-42	0-41	0-56	0-40L	0-55	
26	0-56	0-54	0-60	0-50	0-51	0-50
27	HOLIDAY					
28	0-49		0-50	0-47	0-48	

87Mar Strike 96.00

Nov	Open		High	Low	Close	
3	2-38		2-38	2-24	2-38	
4	2-51		2-51	2-30	2-32	2-33
5	2-29		2-32	2-22	2-26	
6	2-34		2-62	2-34	2-60	2-62
7	3-23		3-31	3-00	3-22	
10	3-37		3-37H	3-03	3-03	
11	2-60		3-01	2-59	3-00	
12	2-58		3-03	2-41	2-41	
13	2-40		2-43	2-23	2-29	2-33
14	2-34	2-35	2-35	1-63	2-01	2-06
17	1-63	2-05	2-08	1-35	1-37	1-38
18	1-40	1-42	1-62	1-39	1-57	1-56
19	1-43	1-47	1-47	1-26	1-26	1-28
20	1-36	1-30	1-36	1-17	1-28	1-31
21	1-27		1-27	1-16	1-23	
24	1-17		1-18	1-07	1-07	
25	1-05	1-02	1-28	1-02L	1-23	1-24
26	1-27		1-33	1-16	1-16	
27	HOLIDAY					
28	1-16		1-17	1-12	1-15	1-14

87Mar Strike 98.00

Nov	Open		High	Low	Close	
3	3-40		3-40	3-13	3-25	
4	3-42		3-44	3-17	3-21	
5	3-15		3-22	3-12	3-17	
6	3-20		3-61	3-20	3-61	
7	4-32		4-34	4-05	4-29	
10	4-45		4-50H	4-08	4-10	4-08
11	4-04		4-06	4-04	4-06	
12	3-58		4-11	3-44	3-44	
13	3-34		3-44	3-23	3-30	3-34
14	3-18		3-23	2-56	2-61	
17	2-60		3-04	2-18	2-22	
18	2-30		2-53	2-24	2-48	2-47
19	2-32		2-32	2-06	2-06	2-08
20	2-11	2-10	2-20	1-58	2-11	
21	2-04	2-00	2-10	1-59	2-04	2-06
24	2-00	1-59	2-00	1-45	1-48	1-53
25	1-40	1-43	2-12	1-38L	2-08	2-06
26	2-08	2-02	2-17	1-62	1-62	
27	HOLIDAY					
28	1-62		2-00	1-58	1-62	1-61

87Mar Strike 100.00

Nov	Open		High	Low	Close	
3	4-36		4-36	4-22	4-33	
4	4-50		4-50	4-24	4-28	
5	4-25		4-27	4-18	4-27	
6	4-40		5-11	4-40	5-11	
7	5-22		5-50	5-20	5-50	
10	5-60		5-60H	5-32	5-32	
11					5-31N	
12					5-01N	
13	4-56		4-56	4-49	4-49	4-53
14	4-35		4-38	4-10	4-10	
17	4-08		4-12	3-25	3-25	
18	3-36		3-58	3-29	3-58	
19	3-27		3-37	3-08	3-08	
20	3-17		3-20	2-60	3-16	
21	3-05		3-14	2-60	3-06	
24	2-60		2-62	2-44	2-44	
25	2-35	2-38	3-15	2-32L	3-11	
26	3-10		3-24	3-00	3-03	
27	HOLIDAY					
28	2-62		3-00	2-59	2-62	

87Mar Strike 102.00

Nov	Open		High	Low	Close	
3					5-52N	
4	5-62		6-00	5-48	5-48	
5					5-45N	
6	6-09		6-43H	6-09	6-43	
7					7-20N	
10					7-03N	
11					7-03N	
12					6-33N	
13	6-33		6-33	6-17	6-19	
14					5-34N	
17	5-21		5-25	4-41	4-44	
18	4-44		5-20	4-44	5-20	
19	4-53		4-53	4-23	4-23	
20	4-33		4-36	4-12	4-34	
21	4-17		4-30	4-17	4-23	
24	4-02		4-10	3-57	3-57	
25	3-45		4-33	3-45L	4-32	
26	4-47		4-47	4-20	4-20	
27	HOLIDAY					
28	4-18		4-20	4-18	4-20	

87Mar Strike 104.00

Nov	Open		High	Low	Close	
3					7-18N	
4					7-14N	
5	7-14		7-14	7-12	7-12	
6					8-15N	
7					8-63N	
10					8-45N	
11					8-48N	
12					8-07N	
13					7-62N	
14	7-46		7-46H	7-08	7-08	
17	6-56		6-56	6-10	6-12	
18					6-55N	
19					5-53N	
20					6-02N	
21	5-56		5-56	5-56	5-56	
24					5-22N	
25	5-51		6-04	5-51L	6-04	
26					5-55N	
27	HOLIDAY					
28					5-54N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Nov	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3				115	284	293	677	611	843	1,496	1,212	1,648	377			7,556
4	1H	1H	701H	1,295H	613	245	343	823	1,047	1,620	1,712	1,149	51	2		9,603
5			62		59	210	427	1,318	2,322	1,100	3,996	5,048	4	1L	1L	14,548
6				20		11	919	1,618	1,393	1,708	1,237	1,236	61	2		8,205
7			75	368	342	347	2,121	1,298	2,153	1,887	6,596	468	16			15,671
10			95	331	532	327	790	929	2,949	1,158	1,559	2,292	4			10,966
11				23	31L	4L	270	1,131	468	432L	247L	223L				2,829L
12			1L	17L	72	242	992	1,823	2,189	1,661	1,806	529				9,332
13				30		283	1,484	1,141	2,375	1,503	2,712	1,557	3L	10		11,098
14			3	711	600	1,038	2,676H	434L	3,567	1,864	3,560	1,464	1,919		1	17,837
17			404	478	1,050	907	2,048	2,552	5,957H	2,760	9,761H	3,634	1,936	45	1	31,533H
18			3	44	2,169H	502	2,249	5,286H	4,702	4,059	4,000	4,927	1,695	1		29,637
19			63	546	471	245	1,931	2,071	2,529	3,087	4,368	7,578H	1,013	1		23,903
20			69	73	85	36	325	2,497	4,298	5,610H	6,388	4,899	1,986	102H		26,368
21			30	151	1,208	1,255	1,377	3,174	1,648	1,726	3,000	2,292	1,930	12	10	17,813
24				969	969	177	263L	632	2,392	1,754	1,678	1,745	679	18		11,276
25			435	300	539	897	1,247	1,124	2,779	3,285	2,399	4,125	4,045H	3	50H	21,228
26				402	328	822	931	1,498	3,552	2,220	5,116	1,579	462	19		16,929
27	HOLIDAY															
28					401	1,365H	552	1,423	425L	495	980	2,189	70	10		7,910
TOTAL	1	1	1,941	5,873	9,753	9,206	21,622	31,383	47,588	39,425	62,327	48,582	16,251	226	63	294,242

Put open contracts Reported in contracts—Future 87Mar

Nov	76.00	78.00	80.00	82.00	84.00	86.[illegible]	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3			123L	1,494L	3,673	3,061	11,482L	6,94[illegible]	5,716L	5,921L	6,121L	4,457L	656L	70	28	49,745L
4	1H	1H	460	2,049	3,847	3,063	11,482	7,2[illegible]	6,187	6,498	6,609	5,433	657	60	27	53,574
5	1	1	419	2,049	3,898	2,656	11,571	7,941	6,964	7,060	9,203	6,658	659	59	26L	59,165
6	1	1	419	2,044	3,898	2,657	12,038	8,551	7,258	6,948	8,581	6,871	668	61	26	60,022
7	1	1	414	2,180	4,089	2,750	13,011	8,467	7,864	7,521	8,350	6,955	676	61	26	62,366
10	1	1	413	1,950	3,805	2,746	13,312	8,692	9,173	7,902	8,340	4,936	679	61	26	62,037
11	1	1	413	1,954	3,810	2,750	13,410	9,297	9,223	8,038	8,335	4,747	677	61	26	62,743
12	1	1	414	1,966	3,811	2,734	13,165	9,590	8,405	8,498	8,585	4,860	677	61	26	62,794
13	1	1	413	1,952	3,815	2,478L	13,576H	9,265	8,776	8,953	9,598	5,305	678	71	26	64,908
14	1	1	416	2,531	4,305	3,015	12,667	8,999	9,657	9,351	10,449	4,872	2,433	61	27	68,785
17	1	1	577	2,871	4,214	2,975	12,205	9,787	10,118	9,905	15,374	6,848	3,472	77	27	78,452
18	1	1	578H	2,884	4,144	2,930	13,002	10,343	10,648	10,625	16,523	8,500	3,346	53L	27	83,605
19	1	1	538	3,072	4,385	2,995	12,270	10,803	10,895	11,689	17,187	8,487	3,543	54	27	85,947
20	1	1	577	3,072	4,387H	2,990	12,309	11,054H	11,235	12,134	19,924	8,998	4,131	154	27	90,994
21	1	1	578	3,214H	4,233	3,164	12,185	10,780	11,199	12,454	19,926H	9,381	4,148	159	37	91,460
24	1	1	578	2,412	3,883	3,161	12,140	10,601	11,563H	12,250	18,239	9,745	4,304	173	37	89,088
25	1	1	492	2,136	3,883	3,414	12,145	10,804	11,271	12,585	18,330	11,432	6,343H	174H	87H	93,098
26	1	1	492	2,132	3,588L	3,416	11,943	10,947	11,197	12,733H	18,914	11,556	6,262	170	87	93,439
27	HOLIDAY															
28	1	1	492	2,132	3,888	4,298H	11,943	10,123	10,885	12,564	18,659	12,646H	6,286	170	87	94,175H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				87Jun Strike 80.00				87Jun Strike 84.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0-15N				0-24N				
4				0-15N				0-24N				
5				0-13N				0-22N				
6				0-16N	0-28	0-28H	0-28	0-28				
7				0-17N				0-29N				
10				0-16N				0-25N				
11				0-14N	0-21	0-22	0-21	0-22				
12				0-10N	0-20	0-20	0-15	0-15				
13				0-09N				0-14N				
14				0-07N				0-11N				
17				0-05N				0-09N				
18				0-06N				0-11N				
19				0-05N	0-12	0-12	0-10	0-10				
20				0-05N				0-09N				
21				0-05N				0-08N				
24				0-05N				0-08N				
25				0-06N				0-10N				
26				0-05N	0-11	0-11	0-08L	0-08	0-21	0-21H	0-18L	0-18
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0-05N				0-08N				0-18N

	87Jun Strike 86.00				87Jun Strike 88.00				87Jun Strike 90.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3								1-25N	1-52	1-57	1-52	1-57
4								1-22N	1-48	1-55	1-48	1-54
5					1-26	1-26	1-17	1-17	1-47	1-47	1-47	1-47
6					1-32	1-35	1-32	1-35				2-02N
7					1-49	1-49H	1-45	1-45	2-20	2-20H	2-13	2-13
10					1-41	1-41	1-30	1-30				2-01N
11								1-23N	1-59	1-59	1-56	1-56
12								1-13N	1-44	1-44	1-44	1-44
13	0-56	0-56H	0-52	0-52				1-09N	1-39	1-39	1-39	1-39
14				0-42N	1-03	1-03	0-60	0-60				1-23N
17	0-40	0-40	0-32	0-32				0-46N	1-20	1-20	1-04	1-04
18				0-39N				0-54N				1-14N
19				0-31N	0-53	0-53	0-46	0-46	1-10	1-10	1-03	1-03
20	0-31	0-35	0-29	0-31	0-45	0-49	0-44	0-46	1-00	1-08	0-63	1-04
21	0-30	0-30	0-29	0-29	0-44	0-44	0-42	0-42	1-00	1-00	1-00	1-00
24	0-27	0-27	0-26L	0-26	0-39	0-39	0-38L	0-38	0-62	0-62	0-57L	0-57
25				0-30N	0-42	0-44	0-42	0-44	1-00	1-02	1-00	1-02
26				0-27N				0-40N	0-61	1-00	0-61	0-61
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0-26N	0-40	0-40	0-38	0-38	0-60	0-60	0-58	0-59

	87Jun Strike 92.00				87Jun Strike 94.00				87Jun Strike 96.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				2-26N	3-03	3-03	3-03	3-03				
4				2-26N				3-01N				
5				2-18N				2-53N				
6	2-40	2-45	2-40	2-45				3-28N				
7				2-59N				3-42N				
10	2-55	3-02H	2-45	2-45	3-54	3-54H	3-31	3-31				
11				2-35N				3-18N				
12				2-20N	3-16	3-16	2-62	2-62				
13				2-10N	2-56	2-62	2-55	2-56				
14				1-53N				2-28N				
17	1-46	1-46	1-31	1-31				2-00N				
18	1-37	1-50	1-37	1-46	2-11	2-27	2-08	2-27				
19	1-39	1-39	1-29	1-29	2-05	2-05	1-62	1-62	2-50	2-50H	2-39	2-39
20	1-32	1-32	1-30	1-30				2-00N	2-40	2-45	2-40	2-42
21	1-20	1-27	1-20	1-27	1-60	1-60	1-50	1-57	2-35	2-40	2-31	2-40
24	1-19	1-19	1-15L	1-17	1-55	1-55	1-45L	1-45				[illegible]
25				1-30N	1-55	1-63	1-55	1-62	2-24	2-41	2-24L	[illegible]
26	1-30	1-30	1-25	1-25	1-60	1-60	1-57	1-57	2-40	2-40	2-32	2-32
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	1-23	1-23	1-22	1-22	1-49	1-52	1-49	1-52	2-35	2-35	2-30	2-30

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 98.00				87Jun Strike 100.00				87Jun Strike 104.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	4-59	4-59	4-50	4-50								
4				4-50**N**								
5				4-40**N**								
6	5-09	5-24**H**	5-09	5-24								
7				5-53**N**								
10				5-37**N**								
11				5-30**N**								
12				5-00**N**								
13	4-55	4-55	4-50	4-50								
14				4-17**N**								
17	3-41	3-41	3-38	3-38								
18				4-05**N**								
19				3-27**N**	4-50	4-50**H**	4-33	4-33				
20				3-34**N**				4-41**N**				
21				3-27**N**				4-34**N**				
24	3-09	3-10	3-09**L**	3-10	4-16	4-16	4-14**L**	4-14				
25	3-23	3-37	3-23	3-36				4-45**N**	7-17	7-32**H**	7-17**L**	7-32
26				3-26**N**				4-32**N**				7-14**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28	3-29	3-29	3-20	3-20				4-27**N**				7-12**N**

Put volume of sales Reported in contracts—Future 87Jun

Nov	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	104.00	TOTAL
3						8		10		20			38
4						1**L**							1**L**
5					1**L**	60							61
6		1**L**			2		4			2			9
7					6	34							40
10					47**H**		8	2					57
11		4				1							5
12		8				10		100					118
13				10		1		620**H**		2			633
14													
17				1**L**	1	2	1**L**			25**H**			30
18							35	461					496
19		27**H**			1	142**H**	1	152	376		1**L**		700
20				65**H**	11	124	2		20				222
21				21	22	2	100**H**	517	503**H**				1,165**H**
24				10	5	84	55	8	8	10	10**H**		190
25					10	1		3	6	10		25**H**	55
26		20	29**H**			13	17	51	13			25	168
27	**HOLIDAY**												
28					2	2	6	1**L**	2**L**	1**L**			14
TOTAL		60	29	107	108	485	229	1,925	928	70	11	50	4,002

Put open contracts Reported in contracts—Future 87Jun

Nov	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	104.00	TOTAL
3	3**H**	4**L**			33**L**	68**L**	19**L**	2,780		40**L**			2,947
4	3	4			33	68	19	2,730		40			2,897**L**
5	3	4			33	128	19	2,730		40			2,957
6	3	5			33	128	23	2,730		40			2,962
7	3	5			33	129	23	2,730		40			2,963
10	3	5			58	129	23	2,730		40			2,988
11	3	9			58	130	23	2,729**L**		40			2,992
12	3	13			58	130	23	2,729		40			2,996
13	3	13		10**L**	58	130	23	2,854		40			3,131
14	3	13		10	58	130	23	2,854		40			3,131
17	3	13		11	58	131	24	2,854		65			3,159
18	3	13		11	58	131	53	3,315		65			3,649
19	3	40		11	58	180	52	3,465	375**L**	65	1**L**		4,250
20	3	40		71	69	294	52	3,465	395	65	1		4,455
21	3	40		92	90	296	150	3,972	898	65	1		5,607
24	3	40		102**H**	93	358**H**	204	3,980	906	65	11**H**		5,762
25	3	40		102	100	358	204	3,981	906	70**H**	11	25**L**	5,800
26	3	60**H**	29**H**	102	100	358	212**H**	3,981	915**H**	70	11	50**H**	5,891
27	**HOLIDAY**												
28	3	60	29	102	102**H**	358	212	3,982**H**	915	70	11	50	5,894**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Sep Strike 80.00				87Sep Strike 88.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19					1-26	1-26**H**	1-23	1-23
20								1-23**N**
21								1-21**N**
24					1-16	1-16	1-13**L**	1-13
25					1-15	1-24	1-15	1-24
26								1-18**N**
27	**HOLIDAY**				**HOLIDAY**			
28	0-22	0-22**H**	0-22**L**	0-22				1-18**N**

Put volume of sales Reported in contracts—Future 87Sep

Nov	80.00	88.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19		1**L**	1**L**
20			
21			
24			
25		11**H**	11
26			
27	**HOLIDAY**		
28	26**H**		26**H**
TOTAL	26	12	38

Put open contracts Reported in contracts—Future 87Sep

Nov	80.00	88.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19		1**L**	1**L**
20		1	1
21		1	1
24		1	1
25		11**H**	11
26		11	11
27	**HOLIDAY**		
28	26**H**	11	37**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 76.00

Dec	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 78.00

Dec	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 80.00

Dec	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9	0-01	0-01**H**	0-01**L**	0-01
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 82.00

Dec	Open	High	Low	Close
1				0-01**N**
2	0-01	0-01	0-01**L**	0-01
3	0-01	0-02**H**	0-01	0-01
4	0-01	0-01	0-01	0-01
5	0-02	0-02	0-02	0-02
8	0-01	0-01	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
15	0-01	0-01	0-01	0-01
16				0-01**N**
17				0-01**N**
18				0-01**N**
19	0-01	0-01	0-01	0-01
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 84.00

Dec	Open		High	Low	Close	
1	0-04		0-04**H**	0-03	0-03	0-04
2	0-03	0-02	0-03	0-02	0-02	
3	0-02		0-03	0-02	0-02	
4	0-02		0-02	0-02	0-02	
5	0-03		0-03	0-03	0-03	
8					0-02**N**	
9					0-02**N**	
10	0-01		0-01	0-01**L**	0-01	
11	0-01		0-01	0-01	0-01	
12	0-02		0-02	0-01	0-02	
15	0-02		0-02	0-01	0-01	
16	0-02		0-02	0-01	0-01	
17					0-01**N**	
18					0-01**N**	
19	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23					0-01**N**	
24					0-01**N**	
25	**HOLIDAY**					
26					0-01**N**	
29					0-01**N**	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

87Mar Strike 86.00

Dec	Open		High	Low	Close
1	0-07	0-08	0-08**H**	0-07	0-07
2	0-06		0-06	0-05	0-05
3	0-04		0-05	0-04	0-05
4	0-05		0-05	0-04	0-04
5	0-04		0-07	0-04	0-07
8	0-06		0-06	0-05	0-05
9	0-05		0-05	0-04	0-04
10	0-03		0-03	0-03	0-03
11	0-03		0-04	0-03	0-03
12	0-04		0-04	0-03	0-03
15	0-03		0-04	0-03	0-03
16	0-03		0-04	0-03	0-03
17	0-02		0-02	0-02	0-02
18	0-01	0-02	0-02	0-01**L**	0-02
19	0-02		0-02	0-02	0-02
22	0-02		0-02	0-01	0-01
23					0-01**N**
24					0-01**N**
25	**HOLIDAY**				
26	0-01		0-02	0-01	0-01
29	0-01		0-01	0-01	0-01
30	0-02		0-02	0-02	0-02
31	0-02		0-02	0-02	0-02

87Mar Strike 88.00

Dec	Open		High	Low	Close	
1	0-12		0-13**H**	0-12	0-12	
2	0-11		0-11	0-08	0-08	
3	0-06		0-09	0-06	0-08	
4	0-08		0-08	0-06	0-07	
5	0-07		0-11	0-07	0-11	
8	0-10		0-12	0-07	0-07	0-08
9	0-07		0-07	0-06	0-07	
10	0-07		0-07	0-04	0-04	0-05
11	0-05		0-06	0-04	0-06	
12	0-07		0-07	0-05	0-06	
15	0-06		0-08	0-06	0-06	0-07
16	0-06		0-06	0-05	0-05	
17	0-04		0-05	0-04	0-04	
18	0-03		0-04	0-03	0-04	
19	0-04		0-04	0-03	0-04	
22	0-04		0-04	0-03	0-03	
23	0-03		0-03	0-02**L**	0-03	0-02
24	0-03	0-02	0-03	0-02	0-02	
25	**HOLIDAY**					
26					0-02**N**	
29	0-03		0-03	0-02	0-03	
30	0-04		0-04	0-04	0-04	
31	0-04		0-05	0-04	0-04	

87Mar Strike 90.00

Dec	Open		High	Low	Close	
1	0-21	0-23	0-23**H**	0-19	0-20	0-21
2	0-20		0-20	0-13	0-13	0-14
3	0-11		0-14	0-10	0-13	0-14
4	0-13		0-14	0-11	0-12	0-11
5	0-13		0-20	0-13	0-19	
8	0-18		0-20	0-13	0-14	
9	0-12		0-13	0-11	0-11	
10	0-11		0-12	0-08	0-08	0-09
11	0-10		0-13	0-09	0-12	
12	0-13		0-14	0-11	0-12	0-13
15	0-15		0-17	0-12	0-12	
16	0-12		0-12	0-10	0-11	0-10
17	0-10		0-10	0-08	0-09	
18	0-07		0-09	0-07	0-09	
19	0-10		0-10	0-07	0-07	
22	0-07		0-07	0-06	0-06	
23	0-06		0-06	0-05	0-05	
24	0-05		0-05	0-04**L**	0-05	
25	**HOLIDAY**					
26					0-04**N**	
29	0-05		0-07	0-05	0-06	
30	0-08		0-09	0-08	0-08	
31	0-08		0-09	0-08	0-09	

87Mar Strike 92.00

Dec	Open		High	Low	Close	
1	0-35	0-33	0-38**H**	0-33	0-33	0-35
2	0-31		0-32	0-22	0-23	
3	0-19		0-24	0-18	0-24	
4	0-21		0-24	0-18	0-19	0-20
5	0-20		0-32	0-20	0-32	0-31
8	0-30		0-34	0-22	0-24	0-22
9	0-22		0-23	0-20	0-22	
10	0-22		0-22	0-16	0-16	0-17
11	0-17		0-24	0-16	0-22	0-23
12	0-23		0-25	0-19	0-23	0-22
15	0-28		0-30	0-22	0-22	0-23
16	0-21		0-22	0-18	0-21	
17	0-20		0-20	0-16	0-17	
18	0-14		0-18	0-14	0-17	
19	0-17		0-17	0-14	0-14	
22	0-14		0-15	0-12	0-12	
23	0-12		0-12	0-10	0-11	
24	0-11		0-11	0-10	0-10	0-11
25	**HOLIDAY**					
26	0-10		0-10	0-03**L**	0-09	
29	0-10		0-16	0-10	0-15	0-16
30	0-15		0-18	0-15	0-18	0-17
31	0-16		0-21	0-16	0-20	0-21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 94.00

Dec	Open		High	Low	Close	
1	0-56	0-57	0-61**H**	0-52	0-52	0-54
2	0-50	0-48	0-51	0-37	0-38	0-37
3	0-33	0-34	0-39	0-29	0-38	0-39
4	0-37		0-38	0-31	0-33	0-32
5	0-36		0-53	0-35	0-50	0-53
8	0-47		0-56	0-39	0-39	0-41
9	0-37	0-38	0-43	0-34	0-37	
10	0-36		0-38	0-28	0-28	0-30
11	0-31	0-30	0-41	0-29	0-38	0-39
12	0-43		0-45	0-32	0-39	0-40
15	0-49	0-46	0-53	0-40	0-40	0-41
16	0-38		0-38	0-32	0-37	
17	0-34		0-36	0-28	0-31	
18	0-27		0-33	0-23	0-31	
19	0-32	0-31	0-32	0-25	0-25	0-26
22	0-28		0-28	0-22	0-23	
23	0-20	0-21	0-22	0-18**L**	0-21	
24	0-19		0-20	0-18	0-19	0-20
25	**HOLIDAY**					
26	0-19		0-19	0-18	0-18	
29	0-20		0-27	0-20	0-26	0-27
30	0-28		0-33	0-28	0-32	0-31
31	0-30		0-38	0-29	0-38	

87Mar Strike 96.00

Dec	Open		High	Low	Close	
1	1-26	1-28	1-35**H**	1-22	1-23	1-25
2	1-14	1-17	1-19	0-60	0-61	0-60
3	0-55	~~0-53~~	0-60	0-49	0-60	
4	0-58		0-60	0-50	0-53	
5	0-55	0-58	1-20	0-55	1-20	1-16
8	1-15	1-12	1-27	0-62	1-01	0-62
9	0-63		1-05	0-57	0-62	
10	1-00	0-63	1-00	0-50	0-50	0-51
11	0-52		1-08	0-50	1-03	1-00
12	1-05	1-09	1-12	0-56	1-02	
15	1-20	1-15	1-24	1-02	1-05	1-04
16	0-59	0-61	1-01	0-55	1-00	0-60
17	0-60		0-61	0-52	0-54	0-53
18	0-47	0-45	0-56	0-45	0-54	0-53
19	0-55		0-56	0-45	0-45	0-46
22	0-49	0-50	0-51	0-38	0-39	
23	0-37		0-37	0-31**L**	0-35	0-36
24	0-34		0-34	0-32	0-34	
25	**HOLIDAY**					
26	0-33		0-33	0-32	0-33	
29	0-37	0-38	0-49	0-36	0-49	
30	0-52	0-54	0-58	0-51	0-55	
31	0-50	0-49	1-01	0-49	1-00	1-01

87Mar Strike 98.00

Dec	Open		High	Low	Close	
1	2-12	2-10	2-25**H**	2-03	2-05	
2	2-00		2-01	1-31	1-31	1-32
3	1-21	1-23	1-32	1-16	1-30	1-31
4	1-28		1-34	1-15	1-23	1-20
5	1-27	1-29	2-04	1-27	2-02	2-04
8	1-55	1-60	2-14	1-37	1-37	1-39
9	1-37		1-47	1-30	1-38	1-39
10	1-43	1-42	1-43	1-20	1-20	1-23
11	1-24	1-27	1-53	1-22	1-50	1-44
12	1-55	1-58	1-60	1-33	1-45	1-42
15	2-00	2-05	2-11	1-45	1-47	1-46
16	1-36		1-41	1-25	1-35	1-33
17	1-33	1-31	1-34	1-22	1-26	1-25
18	1-16	1-12	1-32	1-10	1-24	1-25
19	1-29		1-29	1-11	1-11	1-12
22	1-21	1-23	1-23	1-02	1-02	
23	1-00	0-62	1-00	0-54**L**	0-61	0-60
24	0-58		0-58	0-56	0-57	
25	**HOLIDAY**					
26	0-57		0-58	0-56	0-58	
29	1-00	1-01	1-23	1-00	1-20	1-23
30	1-26	1-29	1-38	1-24	1-32	1-30
31	1-24		1-46	1-23	1-42	1-46

87Mar Strike 100.00

Dec	Open		High	Low	Close	
1	3-14		3-34**H**	3-10	3-12	
2	2-60	3-01	3-01	2-25	2-28	2-25
3	2-11		2-23	2-00	2-20	2-22
4	2-15	2-16	2-22	2-00	2-06	2-08
5	2-14	2-11	2-63	2-11	2-63	
8	2-55		3-12	2-31	2-31	
9	2-32		2-39	2-22	2-33	
10	2-37		2-42	2-09	2-09	2-14
11	2-17		2-55	2-14	2-48	2-44
12	2-57		3-02	2-28	2-45	2-43
15	3-07		3-18	2-47	2-47	
16	2-33	2-31	2-36	2-19	2-30	
17	2-24		2-27	2-14	2-20	
18	2-04	2-03	2-24	2-00	2-21	2-18
19	2-21		2-26	1-62	2-00	1-62
22	2-16		2-16	1-51	1-52	1-51
23	1-52	1-51	1-52	1-32**L**	1-42	1-40
24	1-40		1-40	1-36	1-38	1-39
25	**HOLIDAY**					
26	1-39		1-41	1-37	1-40	
29	1-48		2-15	1-48	2-15	
30	2-26		2-40	2-25	2-32	
31	2-20		2-51	2-20	2-50	2-51

87Mar Strike 102.00

Dec	Open	High	Low	Close
1	4-50	4-50**H**	4-30	4-33
2	4-10	4-10	3-34	3-36
3	3-12	3-26	3-12	3-26
4	3-24	3-24	3-04	3-10
5	3-35	4-16	3-29	4-16
8	3-56	4-36	3-45	3-45
9	3-37	3-49	3-37	3-49
10	3-35	3-35	3-20	3-20
11	3-43	4-04	3-28	4-04
12	3-55	4-01	3-55	4-01
15	4-28	4-30	4-03	4-03
16	3-40	3-50	3-40	3-50
17	3-30	3-39	3-30	3-39
18	3-34	3-38	3-30	3-38
19	3-38	3-38	3-15	3-15
22	3-23	3-23	2-63	2-63
23	2-50	2-54	2-38**L**	2-50
24	2-46	2-48	2-43	2-44
25	**HOLIDAY**			
26	2-50	2-50	2-48	2-49
29	3-13	3-40	3-13	3-40
30	3-58	3-60	3-53	3-60
31	4-09	4-17	4-09	4-17

87Mar Strike 104.00

Dec	Open	High	Low	Close
1				6-05**N**
2				4-62**N**
3	4-46	4-52	4-46	4-50
4	4-46	4-46	4-29	4-29
5				5-55**N**
8	5-26	5-58**H**	5-09	5-09
9				5-16**N**
10				4-47**N**
11				5-42**N**
12				5-40**N**
15				5-42**N**
16				5-20**N**
17				5-10**N**
18				5-07**N**
19				4-48**N**
22				4-28**N**
23	4-15	4-16	4-04**L**	4-16
24				4-10**N**
25	**HOLIDAY**			
26				4-14**N**
29				5-16**N**
30				5-42**N**
31				6-01**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Dec	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1					15	16	147	1,493	2,741	1,189	2,772	3,552	258L	3		12,186
2				50	78	114	2,270	950	2,811	2,563	3,911	5,924	883	20		19,574
3				84	72	1,127	1,505	895	2,345	4,743	1,875	5,958	4,103	112	2L	22,821
4				118	47	52	1,394	625	770	5,451	4,859	6,968	3,883	139	18	24,324
5					55	1,420H	2,825	1,785	2,798	4,155	6,461H	9,287	4,874	30		33,690
8				1L	10	895	4,246H	3,081H	2,876	3,597	4,563	11,388H	5,630H	367H	101H	36,755H
9			1H	27			2,136	665	1,987	3,242	3,289	4,927	1,863	21		18,158
10				106	1L	56	684	1,003	1,126	1,298	2,945	4,029	1,236	1L		12,485
11				20	20	91	850	749	1,528	4,624	4,420	11,139	3,241	5		26,687
12				100	11	115	121	954	1,684	3,114	5,464	8,057	1,084	4		20,708
15					111	151	264	877	1,846	4,040	5,461	6,173	774	10		19,707
16				150H	338H	326	79	65	1,499	2,067	4,671	5,104	887	1		15,187
17						83	91	2,636	1,032	2,574	3,363	3,165	1,480	25		14,449
18						140	137	768	1,054	2,597	5,111	10,593	3,477	2		23,879
19				25	253	20	308	381	812	1,439	4,603	3,436	1,827	101		13,205
22					125	31	73	55	1,565	3,037	4,118	3,153	1,509	56		13,722
23							17L	137	974	2,321	4,606	4,889	4,621	209	2	17,776
24							20	80	212	691	2,305	685	525	102		4,620
25	HOLIDAY															
26						14		19L	58L	367L	460L	350L	336	11		1,615L
29						11L	545	578	534	3,640	6,113	6,375	3,661	13		21,470
30					100	29	129	71	4,995H	6,326H	3,909	8,279	4,622	72		28,532
31					261	165	105	86	2,943	4,012	4,236	4,270	1,413	27		17,518
TOTAL			1	681	1,497	4,856	17,946	17,953	38,190	67,087	89,515	127,701	52,187	1,331	123	419,068

Put open contracts Reported in contracts—Future 87Mar

Dec	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	1H	1H	492H	2,132L	3,883	4,296L	11,927H	10,867	11,464L	12,765	19,230L	13,532L	6,382L	173L	87L	97,232L
2	1	1	492	2,132	3,883	4,355	10,382	10,567	12,081	12,657L	20,093	14,569	6,664	175	87	98,139
3	1	1	492	2,216	3,930	4,811	10,077	11,170	13,434	13,151	19,736	15,720	7,648	232	88	102,707
4	1	1	492	2,290	3,952	4,777	9,667	11,289	12,937	13,843	20,196	16,323	9,439	369	106	105,682
5	1	1	492	2,290	3,990	5,363H	9,754	11,490	12,561	14,837	22,417	18,220	11,022	355	106	112,899
8	1	1	492	2,290	3,990	5,155	9,310	10,325	12,724	14,829	23,403	21,434	11,279	594	156	115,983
9	1	1	492	2,290	3,990	5,155	8,609	10,525	12,239	15,499	24,299	22,919	11,829	606	156	118,610
10	1	1	492	2,284	3,828L	5,147	8,196	10,879	12,298	15,472	24,638	22,870	12,625	587	156	119,474
11	1	1	492	2,284	3,848	5,169	7,657	10,587	13,150	15,492	24,367	26,105	12,958	587	156	122,854
12	1	1	492	2,284	3,848	5,103	7,690	11,417	14,012	16,393	24,647	25,515	12,727	591	156	124,877
15	1	1	492	2,284	3,829	5,232	7,552	11,909H	15,255	17,575	26,855	25,126	12,611	591	156	129,469
16	1	1	492	2,431H	4,194H	4,968	7,455	11,688	15,856	18,000	28,521	26,255	12,875	591	156	133,484
17	1	1	492	2,431	4,158	4,829	7,379	10,104	16,351	19,053	29,790	26,924	12,916	596	155	135,180
18	1	1	492	2,431	4,158	4,709	7,373	10,392	16,750	19,230	29,192	28,935	12,934	598	155	137,351
19	1	1	492	2,406	4,140	4,699	6,946	10,221	16,815	19,972	28,859	28,088	12,403	690	155	135,888
22	1	1	492	2,406	4,140	4,709	6,947	9,597	17,376	19,976	28,791	28,853	12,769	645	155	136,858
23	1	1	492	2,406	4,111	4,709	6,959	9,570	18,063	19,002	28,908	29,621	15,313H	636	157H	139,949
24	1	1	492	2,406	4,111	4,709	6,955	9,561	17,985	19,292	28,906	29,428	15,041	734	157	139,779
25	HOLIDAY															
26	1	1	492	2,406	4,111	4,709	6,955	9,561	17,993	18,717	28,866	29,056	14,990	725	157	138,740
29	1	1	492	2,406	4,111	4,708	6,743L	9,507	18,028	18,430	31,555	29,623	13,968	735H	157	140,465
30	1	1	492	2,406	4,111	4,708	6,767	9,454L	20,217	20,285	31,383	30,807H	14,252	704	157	145,745
31	1	1	492	2,406	4,111	4,697	6,859	9,519	22,316H	21,579H	32,449H	30,244	13,178	730	157	148,739H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 78.00

Dec	Open	High	Low	Close
1				0-05N
2				0-03N
3				0-03N
4				0-03N
5				0-04N
8				0-04N
9				0-04N
10				0-04N
11				0-04N
12				0-04N
15	0-07	0-07H	0-05L	0-05
16				0-05N
17				0-04N
18				0-04N
19				0-03N
22				0-02N
23				0-02N
24				0-02N
25	HOLIDAY			
26				0-02N
29				0-03N
30				0-02N
31				0-02N

87Jun Strike 80.00

Dec	Open	High	Low	Close
1				0-08N
2				0-06N
3				0-06N
4	0-06	0-06H	0-05	0-05
5				0-07N
8				0-06N
9				0-06N
10				0-06N
11				0-06N
12				0-06N
15				0-06N
16				0-06N
17				0-05N
18				0-05N
19				0-04N
22				0-03N
23	0-04	0-04	0-03L	0-03
24				0-03N
25	HOLIDAY			
26				0-03N
29				0-05N
30				0-05N
31				0-05N

87Jun Strike 84.00

Dec	Open	High	Low	Close
1				0-19N
2				0-14N
3				0-14N
4				0-12N
5				0-17N
8				0-15N
9				0-15N
10	0-14	0-14H	0-13	0-13
11	0-13	0-14	0-13	0-14
12				0-14N
15				0-15N
16				0-13N
17				0-13N
18				0-13N
19	0-12	0-12	0-11	0-11
22	0-12	0-12	0-12	0-12
23	0-10	0-10	0-10	0-10
24				0-09N
25	HOLIDAY			
26	0-08	0-09	0-08L	0-09
29				0-11N
30	0-12	0-12	0-12	0-12
31				0-12N

87Jun Strike 86.00

Dec	Open	High	Low	Close
1	0-31	0-31H	0-28	0-28
2	0-22	0-22	0-21	0-21
3				0-20N
4	0-21	0-21	0-20	0-20
5				0-27N
8				0-24N
9				0-24N
10	0-20	0-20	0-20	0-20
11	0-20	0-22	0-20	0-22
12	0-20	0-24	0-20	0-24
15	0-26	0-26	0-24	0-24
16	0-20	0-22	0-20	0-22
17	0-21	0-21	0-20	0-20
18				0-18N
19	0-17	0-17	0-17L	0-17
22				0-16N
23				0-15N
24				0-14N
25	HOLIDAY			
26				0-14N
29				0-18N
30				0-18N
31				0-18N

87Jun Strike 88.00

Dec	Open	High	Low	Close
1				0-40N
2	0-40	0-40	0-30	0-30
3	0-28	0-32	0-28	0-29
4	0-29	0-29	0-28	0-28
5				0-40N
8	0-38	0-43H	0-34	0-34
9				0-34N
10	0-30	0-30	0-30	0-30
11				0-35N
12	0-36	0-36	0-34	0-34
15	0-35	0-35	0-35	0-35
16	0-34	0-34	0-33	0-33
17	0-32	0-32	0-30	0-30
18	0-27	0-30	0-26	0-29
19	0-26	0-26	0-25	0-25
22	0-25	0-25	0-24	0-24
23	0-23	0-23	0-23	0-23
24	0-23	0-23	0-21	0-21
25	HOLIDAY			
26	0-20	0-20	0-20L	0-20
29				0-27N
30	0-30	0-30	0-29	0-29
31	0-26	0-31	0-25	0-31

87Jun Strike 90.00

Dec	Open	High	Low	Close
1	1-03	1-03H	0-63	0-63
2	0-61	0-61	0-48	0-48
3	0-46	0-46	0-46	0-46
4	0-44	0-44	0-40	0-41
5	0-47	0-59	0-47	0-59
8	0-54	0-59	0-52	0-53
9	0-52	0-52	0-52	0-52
10	0-50	0-50	0-46	0-46
11	0-48	0-51	0-48	0-51
12				0-50N
15	0-57	0-57	0-53	0-53
16				0-50N
17				0-45N
18	0-45	0-45	0-43	0-43
19	0-41	0-41	0-40	0-40
22	0-40	0-40	0-37	0-37
23	0-35	0-35	0-32L	0-33
24				0-31N
25	HOLIDAY			
26	0-33	0-33	0-33	0-33
29	0-44	0-44	0-43	0-43
30	0-45	0-45	0-45	0-45
31	0-41	0-47	0-41	0-47

87Jun Strike 92.00

Dec	Open	High	Low	Close
1				1-27N
2	1-10	1-10	1-06	1-06
3	1-00	1-03	1-00	1-03
4	1-03	1-03	0-57L	0-61
5	1-02	1-18	1-02	1-18
8	1-20	1-25H	1-08	1-08
9	1-11	1-12	1-09	1-10
10	1-08	1-08	1-02	1-02
11				1-12N
12	1-07	1-15	1-07	1-13
15	1-21	1-23	1-14	1-14
16				1-07N
17				1-03N
18	0-60	1-01	0-60	1-00
19				0-57N
22				0-54N
23				0-52N
24				0-48N
25	HOLIDAY			
26				0-49N
29	0-63	1-00	0-62	1-00
30				1-04N
31				1-07N

87Jun Strike 94.00

Dec	Open	High	Low	Close
1	2-05	2-05H	1-59	1-59
2				1-33N
3	1-25	1-29	1-25	1-29
4	1-22	1-22	1-16	1-20
5	1-31	1-52	1-31	1-52
8	1-56	2-00	1-38	1-38
9	1-42	1-43	1-40	1-41
10	1-42	1-42	1-30	1-30
11	1-35	1-45	1-34	1-45
12	1-50	1-50	1-39	1-44
15	1-58	1-58	1-46	1-46
16				1-36N
17				1-33N
18				1-29N
19	1-21	1-21	1-17	1-17
22				1-15N
23	1-10	1-14	1-10L	1-12
24				1-06N
25	HOLIDAY			
26				1-07N
29	1-15	1-26	1-15	1-26
30	1-37	1-38	1-32	1-32
31	1-28	1-40	1-25	1-40

87Jun Strike 96.00

Dec	Open	High	Low	Close
1	2-37	2-39	2-37	2-39
2				2-05N
3	1-60	2-00	1-57	2-00
4	1-57	1-57	1-48	1-53
5	2-03	2-32	2-01	2-32
8	2-20	2-46	2-12	2-12
9	2-18	2-18	2-15	2-16
10	2-14	2-14	2-01	2-01
11	2-05	2-22	2-05	2-22
12	2-30	2-32	2-16	2-22
15	2-48	2-48H	2-24	2-24
16	2-15	2-20	2-11	2-13
17				2-08N
18	1-61	2-02	1-59	2-02
19	2-02	2-02	1-53	1-53
22	2-04	2-06	1-51	1-51
23	1-50	1-50	1-39L	1-44
24				1-38N
25	HOLIDAY			
26				1-40N
29	1-52	2-01	1-52	2-01
30	2-15	2-15	2-07	2-11
31	1-63	2-19	1-63	2-19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 98.00				87Jun Strike 100.00				87Jun Strike 102.00			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				3-33N				4-42N				
2	3-22	3-22	2-52	2-52	3-56	3-56	3-56	3-56				
3	2-45	2-48	2-39	2-48	3-35	3-47	3-35	3-47				
4	2-36	2-36	2-26	2-34	3-46	3-46	3-30	3-30				
5	2-49	3-21	2-47	3-21	3-46	4-31H	3-46	4-31				
8	3-18	3-43H	2-62	2-62				4-02N				
9	3-04	3-04	3-00	3-02				4-07N				
10	3-04	3-04	2-50	2-50	3-50	3-50	3-50	3-50				
11	3-00	3-10	2-60	3-10				4-18N				
12				3-10N				4-19N				
15	3-35	3-35	3-14	3-14				4-22N				
16	3-00	3-04	3-00	3-00	4-10	4-10	4-05	4-05				
17	2-57	2-60	2-57	2-59	3-61	4-00	3-60	4-00				
18	2-40	2-55	2-40	2-51	3-48	3-54	3-48	3-54	4-56	5-06	4-51	5-06
19	2-51	2-51	2-35	2-35				3-36N	5-10	5-10	4-50	4-50
22	2-48	2-50	2-31	2-31				3-28N				4-41N
23	2-22	2-27	2-20	2-27	3-25	3-25	3-18	3-20	4-32	4-32	4-31L	4-31
24	2-23	2-23	2-18L	2-18				3-11N				4-24N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				2-19N	3-12	3-16	3-12L	3-16				4-27N
29	2-38	2-52	2-38	2-52	3-35	3-59	3-35	3-59				5-15N
30	3-01	3-01	2-60	3-00	4-11	4-11	4-07	4-07	5-34	5-35	5-32	5-33
31	2-53	3-11	2-53	3-11	4-20	4-20	4-20	4-20	5-22	5-50H	5-22	5-50

87Jun Strike 104.00

Dec	Open	High	Low	Close
1				7-28N
2				6-28N
3				6-17N
4				6-00N
5				7-16N
8				6-43N
9				6-52N
10				6-25N
11				7-03N
12				7-06N
15				7-10N
16				6-51N
17				6-46N
18				6-35N
19				6-12N
22				6-00N
23				5-55N
24				5-49N
25	**HOLIDAY**			
26				5-52N
29				6-47N
30				7-03N
31				7-24N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Jun

Dec	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1				11		9		17	2L					39
2				1L	58	122	30			6				217
3					41	1L	7	5	34	4	2			94
4		2L		1	1L	18	76H	10	35	1,234H	5			1,382
5						5	58	2	26	111	2			204
8					1	203H	1L	2,407H	14	305				2,931H
9						1	52	12	5	18				88
10			5	1	6		1	23	504	501	1L			1,042
11			1L	2		11		67	8	7				96
12				1	2		12	1L	6					22
15	15H			1	6	25	5	27	2	52				133
16				2	29				127	3L	30			191
17				4	26					101	171H			302
18					67H	2	63		123	155	60	1,000H		1,470
19			100H	52H	1	49		5	8	4		442		661
22			1		1	50			1,261H	6		260		1,579
23		21H	99		1	5		51	8	40	1	1L		227
24					1	5						1		7L
25	HOLIDAY													
26			1		2	1				15	3			22
29						8	3	4	2	176	54			247
30			1		60	5		122	64	155	20	1,000		1,427
31					63	10		36	125	144	20	500		898
TOTAL	15	23	208	76	366	530	308	2,789	2,354	3,037	369	3,204		13,279

Put open contracts Reported in contracts—Future 87Jun

Dec	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	3L	60L	29L	111L	102L	367H	212L	3,996L	915L	70	11L		50H	5,926L
2	3	60	29	111	158	366	238	3,997	915	69L	11		50	6,007
3	3	60	29	111	199	367	234	3,997	947	71	12		50	6,080
4	3	61H	29	111	165	367	310	3,997	972	1,075	13		50	7,153
5	3	61	29	111	165	363	299	3,997	996	1,093	13		50	7,180
8	3	61	29	111	166	164	300	6,288	986	1,193	13		50	9,364
9	3	61	29	111	166	165	313	6,296	981	1,208	13		50	9,396
10	3	61	34	111	167	164	314	6,320	1,050	1,708	14		50	9,996
11	3	61	35	113	167	172	314	6,362	1,047	1,708	14		50	10,046
12	3	61	35	113	167	172	314	6,363	1,039	1,708	14		50	10,039
15	18H	61	35	113	167	172	315	6,364	1,039	1,760	14		50	10,108
16	18	61	35	113	177	172	315	6,364	1,039	1,761	41		50	10,146
17	18	61	35	117	192	158	315	6,364	1,039	1,762	158		50	10,269
18	18	61	35	117	259	160	335	6,364	1,159	1,912	218	1,000	50	11,688
19	18	61	134	151H	260	164	335	6,367	1,164	1,912	218	1,361	50	12,195
22	18	61	135H	151	261	175	335	6,367	1,630	1,907	218	1,501H	50	12,809
23	18	61	135	151	261	162	335	6,366	1,632	1,909	219	1,501	50	12,800
24	18	61	135	151	261	154L	335	6,366	1,634	1,909	219	1,501	50	12,794
25	HOLIDAY													
26	18	61	135	151	262	155	335	6,366	1,629	1,909	219	1,501	50	12,791
29	18	61	135	151	262	163	338H	6,366	1,629	1,910	269H	1,501	50	12,853H
30	18	61	134	151	252	166	338	6,367	1,652	1,960H	249	654L	50	12,054
31	18	61	134	151	263H	178	338	6,368H	1,759H	1,959	229	1,054	50	12,562

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Sep Strike 78.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29	0-09	0-09H	0-09L	0-09
30				0-10N
31				0-10N

87Sep Strike 80.00

Dec	Open	High	Low	Close
1				0-24N
2	0-21	0-21H	0-21L	0-21
3				0-21N
4				0-18N
5				0-23N
8				0-21N
9				0-21N
10				0-19N
11				0-20N
12				0-20N
15				0-21N
16				0-19N
17				0-18N
18				0-16N
19				0-15N
22				0-15N
23				0-14N
24				0-13N
25	HOLIDAY			
26				0-13N
29				0-16N
30				0-17N
31				0-18N

87Sep Strike 88.00

Dec	Open	High	Low	Close
1				1-21N
2	1-08	1-08	1-04	1-04
3				1-03N
4	0-62	0-62	0-62	0-62
5	1-06	1-20H	1-06	1-20
8				1-08N
9				1-10N
10				1-03N
11				1-11N
12	1-15	1-15	1-11	1-11
15				1-11N
16				1-05N
17				1-03N
18				1-02N
19				0-60N
22	0-60	0-60	0-56L	0-56
23				0-54N
24				0-53N
25	HOLIDAY			
26				0-53N
29				0-62N
30	1-00	1-03	1-00	1-02
31	1-00	1-06	1-00	1-06

87Sep Strike 94.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30	2-35	2-36H	2-35L	2-36
31				2-43N

Put volume of sales Reported in contracts—Future 87Sep

Dec	78.00	80.00	88.00	94.00	TOTAL
1					
2		9H	1L		10
3					
4			15H		15H
5			4		4
8					
9					
10					
11					
12			1		1L
15					
16					
17					
18					
19					
22			5		5
23					
24					
25	HOLIDAY				
26					
29					
30	10H		3	2H	15
31			3		3
TOTAL	10	9	32	2	53

Put open contracts Reported in contracts—Future 87Sep

Dec	78.00	80.00	88.00	94.00	TOTAL
1		26L	11L		37L
2		35H	12		47
3		35	12		47
4		35	26		61
5		35	26		61
8		35	26		61
9		35	26		61
10		35	26		61
11		35	26		61
12		35	27		62
15		35	27		62
16		35	27		62
17		35	27		62
18		35	27		62
19		35	27		62
22		35	32		67
23		35	32		67
24		35	32		67
25	HOLIDAY				
26		35	32		67
29		35	32		67
30	10H	35	35	2H	82
31	10	35	38H	2	85H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	U.S. Treasury Note futures **Chicago Board of Trade**
Basic trading unit	U.S. Treasury notes with $100,000 face value
Deliverable grade	U.S. T-notes, maturing no less than 6½ years and not more than 10 years from date of delivery
Delivery method	Federal Reserve book entry wire transfer system; invoice adjusted for coupon rates and maturity
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Daily price limit	96/32 ($3,000 per contract) above or below the previous day's settlement price
Last trading day	Eighth to last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	TY

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	92-24		93-01	92-17	92-22	92-23
3	92-13		92-26	92-11	92-23	92-22
6	92-18		92-27	92-16	92-19	
7	93-01		93-15	92-27	93-13	93-14
8	93-14	93-13	93-20**H**	92-03	92-09	92-08
9	91-21	91-24	91-28	91-00	91-18	91-20
10	91-10	91-11	91-26	91-04	91-07	91-05
13	90-12	90-13	90-24	90-00**L**	90-00	90-03
14	90-24	90-21	90-26	90-12	90-21	90-22
15	90-30	90-27	91-18	90-23	91-09	91-10
16	91-21	91-22	91-23	90-30	91-13	91-15
17	91-21	91-20	92-04	91-19	91-23	91-24
20	90-20	90-19	91-22	90-19	91-21	91-22
21	92-00		92-04	91-19	91-26	91-27
22	92-08	92-09	92-09	91-15	91-17	91-18
23	91-21	91-20	91-27	91-13	91-26	91-27
24	91-19	91-17	91-30	91-17	91-27	91-28
27	92-09	92-10	92-20	92-04	92-19	92-20
28	93-02		93-07	92-23	93-05	93-06
29	93-07		93-12	92-25	92-26	92-27
30	93-01		93-02	92-22	92-25	92-26
31	92-25		93-10	92-24	93-00	92-31

June 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	91-24		92-04	91-23	91-26	
3	91-20		91-28	91-19	91-25	
6	91-27		91-30	91-23	91-24	91-23
7	92-00		92-18	92-00	92-18	
8	92-16		92-21**H**	91-10	91-14	91-13
9	90-29		91-00	90-07	90-22	90-23
10	90-19		91-01	90-09	90-11	
13	89-21		89-26	89-05**L**	89-05	89-07
14	89-22		89-29	89-19	89-26	
15	89-31		90-20	89-28	90-14	90-15
16	90-20		90-22	90-03	90-17	90-19
17	90-30		91-07	90-26	90-28	90-29
20	90-05		90-29	90-05	90-28	90-29
21	91-09		91-09	90-26	90-31	91-00
22	91-09		91-09	90-22	90-22	90-23
23	90-19		91-00	90-19	90-31	91-00
24	90-24		91-01	90-24	90-31	
27	91-10		91-25	91-09	91-24	91-25
28	92-07		92-11	91-29	92-10	92-11
29	92-10		92-16	91-31	91-31	92-00
30	91-30		92-07	91-29	91-30	91-31
31	91-30		92-15	91-30	92-08	92-07

September 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	91-06		91-06	90-31	91-00	
3	91-02		91-02	90-27	90-31	
6	91-01		91-04	90-29	90-29	
7	91-11		91-24**H**	91-11	91-24	
8	91-16		91-22	90-20	90-21	90-20
9	89-27		90-00	89-22	89-28	
10	89-24		90-08	89-16	89-18	
13	88-25		88-29	88-12**L**	88-12	88-14
14	89-04	89-05	89-05	88-28	89-01	
15	89-14		89-25	89-11	89-21	
16					89-25**N**	
17	90-03		90-06	90-02	90-03	90-04
20					90-03**N**	
21					90-07**N**	
22					89-30**N**	
23	90-02		90-07	89-30	90-06	90-07
24					90-07**N**	
27	90-28		91-00	90-28	91-00	
28	91-10		91-18	91-05	91-17	91-18
29	91-17		91-23	91-06	91-07	91-08
30					91-07**N**	
31	91-17		91-22	91-11	91-16	91-17

December 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					90-09**N**	
3					90-08**N**	
6	90-09		90-11	90-06	90-06	
7	91-01		91-04**H**	91-01	91-02	
8	90-26		90-31	89-30	89-31	89-30
9					89-04**N**	
10	89-01		89-17	88-26	88-27	
13	88-05		88-06	87-21**L**	87-22	87-23
14					88-10**N**	
15					88-30**N**	
16					89-02**N**	
17					89-13**N**	
20					89-12**N**	
21					89-16**N**	
22					89-07**N**	
23					89-16**N**	
24	89-15		89-18	89-12	89-17	
27					90-10**N**	
28					90-27**N**	
29					90-18**N**	
30					90-17**N**	
31	90-28		91-00	90-21	90-27	90-28

March 1987

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
6	89-18	89-20**H**	89-15**L**	89-15
7				90-12**N**
8				89-09**N**
9				88-14**N**
10				88-05**N**
13				87-01**N**
14				87-20**N**
15				88-08**N**
16				88-12**N**
17				88-23**N**
20				88-22**N**
21				88-26**N**
22				88-17**N**
23				88-26**N**
24				88-27**N**
27				89-20**N**
28				90-05**N**
29				89-28**N**
30				89-28**N**
31				90-07**N**

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
1	**HOLIDAY**					
2	7,388	326	2			7,716
3	8,328	768	3			9,099
6	6,766	460	6	1**L**	1**H**	7,234
7	12,136	592	16	20**H**		12,764
8	22,008**H**	343	14	7		22,372**H**
9	20,117	1,875	38			22,030
10	13,242	1,760	79**H**	3		15,084
13	15,482	1,910	16	11		17,419
14	10,500	551	42			11,093
15	14,108	592	28			14,728
16	8,854	1,447				10,301
17	7,736	493	5			8,234
20	1,683**L**	318				2,001**L**
21	10,467	962				11,429
22	13,901	930				14,831
23	9,328	1,372	5			10,705
24	7,552	996		9		8,557
27	8,672	187**L**	1**L**			8,860
28	14,625	1,707	70			16,402
29	11,997	2,625**H**	32			14,854
30	10,190	1,804				11,994
31	10,604	1,391	16	12		12,023
TOTAL	245,684	23,609	373	63	1	269,730

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
1	**HOLIDAY**					
2	63,357	5,231	2,046	371**L**		71,005**L**
3	63,429	5,186**L**	2,045	371		71,031
6	63,322**L**	5,279	2,044	371	1**H**	71,017
7	64,982	5,573	2,041	380**H**	1	72,977
8	64,965	5,657	2,039**L**	373	1	73,035
9	65,035	6,352	2,039	373	1	73,800
10	64,609	7,028	2,065	371	1	74,074
13	65,864	7,827	2,075	373	1	76,140
14	65,096	8,150	2,105	373	1	75,725
15	65,119	8,215	2,131	373	1	75,839
16	65,186	8,416	2,131	373	1	76,107
17	66,093	8,587	2,131	373	1	77,185
20	66,158	8,629	2,131	373	1	77,292
21	67,802	8,647	2,131	373	1	78,954
22	68,547	8,558	2,131	373	1	79,610
23	68,684	9,055	2,131	373	1	80,244
24	67,841	9,618	2,131	375	1	79,966
27	67,717	9,734	2,130	375	1	79,957
28	69,808**H**	10,368**H**	2,180	375	1	82,732**H**
29	68,289	9,774	2,207**H**	375	1	80,646
30	67,725	9,843	2,207	375	1	80,151
31	66,510	9,982	2,207	373	1	79,073

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	93-08	93-07	93-15	93-03	93-15	93-13
4	93-30	93-28	94-03	93-23	93-27	93-29
5	93-26		94-00	93-10	93-12	93-11
6	93-13		93-13	92-25	93-00	93-01
7	92-01	91-31	92-19	91-20**L**	92-16	92-14
10	92-17	92-18	93-05	92-17	93-04	93-05
11	93-12	93-13	93-24	93-12	93-22	93-23
12	93-18		94-02	93-15	93-26	
13	94-03	94-02	94-09	93-29	94-09	94-07
14	95-01	94-30	95-12	94-19	95-11	95-10
17	**HOLIDAY**					
18	95-23	95-20	95-24	95-02	95-16	
19	94-29	94-28	95-24	94-28	95-00	95-01
20	95-01	95-00	95-10	94-27	95-09	95-10
21	96-00		96-20	95-27	96-15	96-16
24	96-19	96-18	97-22	96-10	97-08	97-09
25	96-28	96-27	97-06	96-27	97-01	97-00
26	96-26	96-24	97-13	96-24	97-13	97-11
27	98-09		99-09	97-27	98-24	98-23
28	100-10		100-16**H**	98-15	98-28	98-29

June 1986

Feb	Open		High	Low	Close	
3	92-10		92-23	92-10	92-22	92-23
4	93-03		93-13	93-00	93-05	93-06
5	93-00		93-08	92-19	92-20	92-19
6	92-20		92-21	92-02	92-08	92-09
7	91-05	91-03	91-28	91-00**L**	91-25	91-24
10	91-27		92-13	91-27	92-13	
11	92-22		93-01	92-22	92-31	93-00
12	92-28		93-10	92-24	93-03	93-02
13	93-15		93-18	93-06	93-18	93-17
14	94-08		94-20	93-29	94-19	
17	**HOLIDAY**					
18	95-03		95-03	94-12	94-27	
19	94-09	94-08	95-03	94-08	94-11	
20	94-14	94-13	94-20	94-06	94-19	94-20
21	95-14		95-30	95-07	95-26	95-27
24	96-02	96-03	97-04	95-21	96-20	
25	96-07	96-08	96-18	96-07	96-12	96-11
26	96-07		96-27	96-06	96-26	96-25
27	97-24	97-22	98-25	97-08	98-11	98-10
28	99-22	99-27	100-03**H**	98-00	98-16	98-15

September 1986

Feb	Open		High	Low	Close	
3	91-21		92-00	91-21	92-00	91-31
4	92-14		92-21	92-11	92-16	92-17
5	92-17		92-17	91-30	91-31	91-30
6	91-28		91-30	91-15	91-18	91-19
7	91-00		91-05	90-28**L**	91-02	
10	91-21		91-23	91-19	91-23	
11	92-08		92-11	92-04	92-11	
12	92-14		92-19	92-07	92-14	
13	92-28		92-29	92-19	92-29	92-28
14	93-14		93-31	93-12	93-30	
17	**HOLIDAY**					
18	94-00		94-09	93-25	94-07	
19	34-06		94-06	93-24	93-26	93-25
20	93-20		94-01	93-20	94-00	94-01
21	94-26		95-10	94-25	95-08	
24	95-08		96-15	95-08	96-04	96-02
25	95-27		96-01	95-22	95-26	95-25
26	95-29		96-09	95-28	96-09	
27	97-00		98-06	97-00	97-29	97-30
28	99-15		99-15**H**	97-22	98-02	98-03

December 1986

Feb	Open	High	Low	Close	
3	91-00	91-11	91-00**L**	91-11	91-10
4				91-29**N**	
5				91-12**N**	
6				90-31**N**	
7				90-14**N**	
10				91-03**N**	
11				91-24**N**	
12				91-27**N**	
13				92-09**N**	
14				93-11**N**	
17	**HOLIDAY**				
18				93-21**N**	
19	93-17	93-20	93-08	93-09	93-10
20				93-16**N**	
21				94-23**N**	
24				95-18**N**	
25	95-11	95-14**H**	95-07	95-10	
26				95-26**N**	
27				97-18**N**	
28				97-23**N**	

March 1987

Feb	Open	High	Low	Close	
3				90-22**N**	
4				91-11**N**	
5				90-26**N**	
6				90-12**N**	
7				89-27**N**	
10				90-16**N**	
11				91-06**N**	
12				91-09**N**	
13				91-23**N**	
14				92-25**N**	
17	**HOLIDAY**				
18				93-04**N**	
19				92-26**N**	
20				93-00**N**	
21				94-07**N**	
24	95-04	95-08**H**	95-00**L**	95-04	95-03
25				94-27**N**	
26				95-12**N**	
27				97-08**N**	
28				97-13**N**	

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	13,098	1,236	4	7**L**		14,345
4	15,211	2,126	40			17,377
5	16,063	2,586	50			18,699
6	13,183	2,525	27			15,735
7	18,441	1,890	2			20,333
10	10,606**L**	560**L**	39			11,205**L**
11	14,669	3,053	18			17,740
12	12,320	5,022	13			17,355
13	11,933	3,479	1**L**			15,413
14	14,102	2,408	2			16,512
17	**HOLIDAY**					
18	14,337	5,860	3			20,200
19	14,354	2,228	1,357	9**H**		17,948
20	13,483	4,246	177			17,906
21	16,186	7,164	136			23,486
24	20,965**H**	8,742	28		2**H**	29,737
25	20,602	12,981	566	7		34,156
26	15,317	9,724	1,659**H**			26,700
27	16,740	20,251**H**	905			37,896**H**
28	12,137	16,431	41			28,609
TOTAL	283,747	112,512	5,068	23	2	401,352

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	66,697**H**	10,445**L**	2,210**L**	373**L**	1**L**	79,726
4	65,321	10,828	2,210	373	1	78,733
5	65,343	11,386	2,250	373	1	79,353
6	63,687	11,846	2,250	373	1	78,157
7	66,186	12,535	2,250	373	1	81,345**H**
10	64,769	12,456	2,269	373	1	79,868
11	62,456	13,326	2,270	373	1	78,426
12	60,711	15,865	2,276	373	1	79,226
13	59,576	16,846	2,276	373	1	79,072
14	58,062	17,400	2,274	373	1	78,110
17	**HOLIDAY**					
18	57,664	17,846	2,272	373	1	78,156
19	55,579	18,544	3,534	381**H**	1	78,039
20	51,499	20,033	3,574	381	1	75,488**L**
21	54,374	21,891	3,576	381	1	80,223
24	49,589	24,195	3,578	381	3**H**	77,746
25	43,023	29,766	3,729	377	3	76,898
26	39,132	31,362	5,026	377	3	75,900
27	37,468	38,149**H**	5,080	377	3	81,077
28	33,848**L**	37,165	5,113**H**	377	3	76,506

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open		High	Low	Close	
3	98-25	98-23	99-28	98-20	99-21	99-22
4	100-08	100-09	100-24	100-00	100-01	100-02
5	99-13		99-30	98-11	98-18	98-17
6	99-31		100-00	98-27	99-05	99-01
7	99-00		99-25	98-10**L**	99-19	99-20
10	100-07		101-03	100-00	100-28	100-29
11	101-09		101-18	100-30	101-03	
12	101-15		101-16	100-30	101-09	101-08
13	100-16		100-29	100-02	100-27	100-29
14	101-02		101-19**H**	101-02	101-04	101-05
17	101-13		101-13	100-22	100-27	100-28
18	100-06		101-07	99-31	100-10	100-08
19	100-03		100-22	100-01	100-18	100-15
20						
21						
24						
25						
26						
27						
28	**HOLIDAY**					
31						

June 1986

Mar	Open		High	Low	Close	
3	98-16	98-13	99-17	98-04	99-10	99-11
4	100-00		100-13	99-17	99-18	99-20
5	98-29	98-28	99-14	97-22	98-01	97-31
6	99-12	99-16	99-25	98-06	98-15	98-14
7	98-15		99-05	97-05**L**	99-00	99-01
10	99-14		100-19	99-10	100-15	100-13
11	100-25	100-23	101-05	100-13	100-19	100-17
12	101-00		101-03	100-08	100-22	100-20
13	100-02		100-10	99-13	100-07	100-09
14	100-28		101-02	100-11	100-19	100-17
17	100-28	100-25	100-30	100-02	100-07	100-08
18	99-22	99-20	100-20	99-08	99-20	99-21
19	99-12		100-04	99-11	99-31	100-00
20	100-02		100-14	100-01	100-06	100-07
21	100-13		100-20	99-23	99-23	99-25
24	100-09	100-11	100-23	100-04	100-20	100-22
25	100-22		100-30	100-13	100-22	100-23
26	100-27	100-29	101-08	100-27	101-05	101-08
27	102-04	102-02	102-05	101-24	102-00	102-01
28	**HOLIDAY**					
31	102-03	102-01	102-26**H**	101-29	102-25	102-23

September 1986

Mar	Open		High	Low	Close	
3	97-29		99-01	97-29	98-30	98-31
4	99-29		100-00	99-04	99-05	99-06
5	98-25		98-27	97-11**L**	97-16	97-15
6	99-00		99-05	97-25	97-30	97-31
7	97-31		98-16	97-31	98-16	
10	99-09		100-04	99-09	100-00	100-01
11	100-07		100-24	100-05	100-06	100-05
12	100-07		100-12	100-01	100-09	
13	99-10		99-28	99-05	99-27	
14	100-11		100-15	100-02	100-05	
17	100-07		100-07	99-20	99-26	
18	98-27		100-04	98-27	99-06	99-05
19	99-01		99-20	99-01	99-16	
20	99-24		99-28	99-20	99-23	
21	100-01		100-03	99-08	99-08	
24	99-28		100-05	99-26	100-02	100-05
25	100-04		100-10	99-28	100-04	100-05
26	100-17		100-20	100-10	100-20	
27	101-07		101-22	101-07	101-14	101-15
28	**HOLIDAY**					
31	101-26		102-08**H**	101-26	102-07	102-05

December 1986

Mar	Open	High	Low	Close	
3				98-20**N**	
4				98-25**N**	
5				97-02**N**	
6				97-17**N**	
7	97-25	98-02	97-25**L**	98-02	
10	99-05	99-24	99-03	99-20	99-22
11	100-00	100-03	99-27	99-28	
12	99-30	100-03	99-30	99-31	
13	99-00	99-18	98-28	99-16	
14				99-25**N**	
17	99-27	99-27	99-08	99-14	
18	98-19	99-23	98-16	98-25	98-24
19	98-29	99-04	98-25	99-04	99-03
20	99-08	99-12	99-07	99-09	
21				98-26**N**	
24				99-21**N**	
25	99-20	99-24	99-12	99-20	99-21
26				100-04**N**	
27				100-31**N**	
28	**HOLIDAY**				
31	101-15	101-24**H**	101-15	101-23	101-24

March 1987

Mar	Open	High	Low	Close
3				98-11**N**
4				98-14**N**
5				96-21**N**
6				97-04**N**
7				97-21**N**
10				99-09**N**
11				99-19**N**
12				99-22**N**
13				99-06**N**
14				99-15**N**
17				99-04**N**
18				98-14**N**
19				98-24**N**
20				98-29**N**
21				98-14**N**
24				99-08**N**
25				99-06**N**
26				99-22**N**
27				100-17**N**
28	**HOLIDAY**			
31				101-09**N**

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	9,765**H**	15,136	141			25,042
4	9,241	16,519	399			26,159
5	8,493	23,762**H**	306			32,561**H**
6	5,999	19,454	298			25,751
7	5,680	17,990	162	5		23,837
10	4,625	13,599	1,927**H**	152**H**		20,303
11	4,520	14,130	836	7		19,493
12	2,106**L**	13,850	789	24		16,769
13	4,295	13,976	149	55		18,475
14	3,923	17,069	137			21,129
17	3,361	12,302	174	1**L**		15,838
18	4,048	20,950	298	2		25,298
19	3,877	14,682	552	78		19,189
20		9,096	240	1		9,337
21		17,313	281			17,594
24		11,522	213			11,735
25		7,985**L**	210	1		8,196**L**
26		13,397	118**L**			13,515
27		17,364	521			17,885
28	**HOLIDAY**					
31		14,755	240	13		15,008
TOTAL	69,933	304,851	7 991	339		383,114

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	31,267**H**	38,941	5,159**L**	377**L**	3**H**	75,747
4	29,382	38,916**L**	5,315	377	3	73,993
5	26,343	43,253	5,546	377	3	75,522
6	23,678	44,185	5,521	377	3	73,764
7	20,600	48,181	5,619	378	3	74,781
10	20,088	47,209	6,050	389	3	73,739
11	19,715	45,692	6,668	392	3	72,470
12	19,189	47,411	6,888**H**	416	3	73,907
13	17,892	49,075	6,883	416	3	74,269
14	16,664	51,658	6,850	416	3	75,591
17	14,530	54,299	6,850	416	3	76,098
18	13,539	56,460	6,747	416	3	77,165
19	10,776	56,256	6,735	416	3	74,186
20	10,776	56,129	6,850	416	3	74,174
21	10,751**L**	61,125	6,696	416	3	78,991
24	10,751	61,192	6,721	416	3	79,083
25	10,751	61,656	6,678	416	3	79,504
26	10,751	62,902	6,648	416	3	80,720**H**
27		63,227**H**	6,840	416	3	70,486
28	**HOLIDAY**					
31		59,071	6,797	426**H**	3	66,297**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close , In points and 32nds of a point

June 1986

Apr	Open		High	Low	Close	
1	103-10	103-08	104-06	102-20	102-24	102-20
2	102-00	102-03	102-30	101-15	102-27	102-28
3	103-02		103-07	102-07	102-11	102-07
4	102-10	102-11	102-24	101-23	101-23	101-26
7	101-16	101-15	102-13	101-09	101-26	101-24
8	102-20	102-16	103-08	102-11	103-04	103-06
9	103-27	103-26	104-03	103-06	103-18	103-17
10	103-11		103-31	103-04	103-16	103-15
11	103-29		103-29	102-30	102-31	103-01
14	103-13		103-28	103-08	103-28	103-26
15	103-27	103-29	103-30	103-06	103-13	103-14
16	104-18		105-08H	104-11	105-04	105-05
17	104-27	104-26	105-05	104-02	104-16	104-18
18	104-23		104-23	103-30	104-01	104-00
21	103-16	103-17	104-11	103-14	104-02	
22	104-09		104-14	102-16	102-18	102-20
23	101-22	101-26	102-15	101-09	101-23	101-24
24	101-28	101-30	101-30	100-28	101-02	101-00
25	101-07		101-12	100-18L	100-21	100-23
28	100-31	100-29	101-19	100-27	101-17	101-19
29	101-30	101-28	102-15	101-25	102-07	102-10
30	102-00		102-17	101-29	102-07	102-09

September 1986

Apr	Open		High	Low	Close	
1	102-28		103-19	102-02	102-05	102-02
2	101-16		102-10	101-03	102-08	102-10
3	102-16		102-18	101-22	101-26	101-22
4	101-29		102-03	101-08	101-10	
7	101-01		101-27	100-26	101-07	101-08
8	102-00		102-23	101-27	102-19	102-20
9	103-09		103-15	102-21	103-01	103-00
10	102-22		103-13	102-20	102-31	102-30
11	103-02		103-11	102-13	102-16	102-15
14	103-01		103-11	102-25	103-10	
15	103-11		103-11	102-24	102-28	
16	103-29		104-22H	103-29	104-19	104-20
17	104-08		104-20	103-22	103-31	103-30
18	104-00		104-04	103-12	103-12	103-13
21	102-30		103-24	102-29	103-16	
22	103-25	103-23	103-27	102-01	102-03	102-02
23	101-12		101-28	100-25	101-08	101-07
24	101-08		101-11	100-10	100-16	100-14
25	100-18		100-25	100-00L	100-03	100-04
28	100-12		101-00	100-11	100-30	101-00
29	101-11		101-26	101-07	101-22	
30	101-18		101-26	101-11	101-20	

December 1986

Apr	Open		High	Low	Close	
1					101-20N	
2	101-01		101-26	101-01	101-24	101-25
3	101-28		101-31	101-05	101-09	101-05
4					100-26N	
7	101-04		101-09	100-24	100-24	100-25
8	102-04		102-05	102-03	102-03	
9					102-16N	
10					102-14N	
11					101-31N	
14					102-26N	
15	102-10		102-22	102-10	102-10	
16					104-01N	
17					103-14N	
18	103-08		103-08H	102-25	102-28	102-26
21	102-16		103-03	102-16	102-31	
22	101-22		101-30	101-18	101-18	101-19
23	100-16		101-11	100-11	100-22	
24					99-28N	
25					99-18N	
28	100-02		100-13	99-25L	100-12	100-13
29					101-03N	
30	101-06		101-06	100-24	101-00	

March 1987

Apr	Open	High	Low	Close
1				101-06N
2				101-11N
3				100-24N
4				100-12N
7				100-12N
8				101-21N
9				102-00N
10				101-31N
11				101-16N
14				102-11N
15	102-01	102-06H	101-25L	101-25
16				103-16N
17				102-30N
18				102-10N
21				102-15N
22				101-03N
23				100-06N
24				99-11N
25				99-01N
28				99-26N
29				100-17N
30				100-12N

Volume of sales Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	32,956H	3,090			36,046H
2	14,791	243	34		15,068
3	9,070L	388	38		9,496L
4	12,023	1,609			13,632
7	12,956	420	14		13,390
8	19,090	211	24		19,325
9	19,153	245			19,398
10	13,923	245			14,168
11	12,343	741			13,084
14	10,570	288			10,858
15	14,036	333	59H	1H	14,429
16	20,218	167			20,385
17	24,814	1,220			26,034
18	11,480	385	7		11,872
21	11,197	675	30		11,902
22	28,456	4,356H			32,812
23	20,291	1,147	7		21,445
24	18,306	1,072			19,378
25	16,779	601			17,380
28	11,680	1,528	2L		13,210
29	14,871	153			15,024
30	13,218	91L	6		13,315
TOTAL	362,221	19,208	221	1	381,651

Open contracts Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	54,107	8,160	426	3H	62,696
2	56,384	8,251	460	3	65,098
3	56,029	8,162	425	3	64,619
4	56,201	8,043	425	3	64,672
7	57,618	8,020	415L	3	66,056
8	59,645H	8,041	437	3	68,126H
9	56,077	7,997	437	3	64,514
10	55,717	7,980	437	3	64,137
11	55,487	8,085	437	3	64,012
14	56,395	7,957	437	3	64,792
15	55,883	7,937L	457	2L	64,279
16	56,614	8,024	457	2	65,097
17	54,456	8,762	457	2	63,677
18	51,808	8,823	458	2	61,091L
21	51,904	9,026	483	2	61,415
22	53,561	9,123	483	2	63,169
23	52,446	9,137	483	2	62,068
24	54,076	9,460	483	2	64,021
25	51,760	9,771	483	2	62,016
28	51,700	10,151	483	2	62,336
29	51,315L	10,209	483	2	62,009
30	53,106	10,210H	486H	2	63,806

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

May	Open		High	Low	Close	
1	102-06		102-13**H**	101-17	101-18	101-20
2	101-13	101-11	101-13	100-29	101-03	101-04
5	101-04		102-05	100-27	102-03	101-30
6	102-00	101-31	102-08	101-21	101-24	101-23
7	101-08		101-14	101-00	101-10	101-11
8	101-25	101-24	101-25	101-13	101-22	101-21
9	100-22	100-21	101-14	99-30	101-03	101-02
12	100-03	100-04	100-13	99-20	99-31	99-20
13	98-25	99-15	100-21	98-25	100-13	100-14
14	100-26	100-27	101-00	100-00	100-08	100-06
15	100-01	100-00	100-15	98-28	99-09	99-06
16	98-20	98-24	99-02	98-04	98-07	98-06
19	98-15	98-14	99-00	98-06	98-07	98-06
20	97-15	97-13	99-01	97-12**L**	99-01	98-31
21	99-13	99-12	99-22	98-23	98-31	98-30
22	99-08	99-06	99-17	98-24	99-00	98-30
23	98-29	99-00	99-16	98-29	99-13	99-10
26	**HOLIDAY**					
27	99-30	99-27	100-02	99-24	100-01	100-02
28	100-05	100-06	100-12	99-25	99-27	99-28
29	99-17		99-17	98-02	98-08	98-05
30	97-30		98-17	97-21	97-22	97-24

September 1986

May	Open		High	Low	Close	
1	101-17		101-18**H**	100-29	100-31	
2	100-17		100-20	100-07	100-14	100-13
5	100-17		101-14	100-06	101-13	101-10
6	101-11		101-18	101-01	101-03	
7	100-20		100-24	100-12	100-22	
8	101-03		101-04	100-26	101-01	101-00
9	100-08		100-23	99-11	100-15	100-14
12	99-20		99-23	98-31	99-05	98-31
13	98-24		99-29	98-19	99-23	99-24
14	100-04		100-09	99-11	99-19	99-17
15	99-14		99-24	98-07	98-19	98-17
16	98-01		98-10	97-11	97-15	97-14
19	97-20	97-21	98-07	97-13	97-15	97-13
20	96-24		98-11	96-22	98-07	98-08
21	98-17		98-29	98-02	98-04	98-06
22	98-18	98-17	98-24	98-00	98-05	
23	98-05	98-08	98-23	98-05	98-17	98-20
26	**HOLIDAY**					
27	99-02		99-09	99-00	99-08	99-09
28	99-13	99-10	99-18	99-01	99-03	99-02
29	98-10	98-11	98-23	97-03	97-10	97-06
30	97-00	97-01	97-21	96-21**L**	96-23	96-27

December 1986

May	Open		High	Low	Close	
1					100-11**N**	
2					99-24**N**	
5					100-22**N**	
6					100-14**N**	
7	99-27		100-02**H**	99-25	100-01	
8					100-11**N**	
9					99-25**N**	
12					98-13**N**	
13	97-30		99-06	97-30	99-01	
14	99-17		99-17	98-22	98-29	98-27
15	98-08		98-13	97-22	97-29	97-27
16	96-31		97-09	96-23	96-23	
19	97-10		97-10	96-21	96-21	96-22
20					97-16**N**	
21	97-31		98-02	97-10	97-13	97-14
22	97-25		97-30	97-09	97-13	
23	97-24		97-30	97-19	97-27	
26	**HOLIDAY**					
27	98-05		98-17	98-05	98-17	
28	98-23		98-25	98-10	98-11	
29	97-21		97-21	96-16	96-16	
30	95-30		96-27	95-30**L**	96-01	

March 1987

May	Open		High	Low	Close	
1					99-23**N**	
2					99-04**N**	
5					100-02**N**	
6	100-02		100-09**H**	99-23	99-25	
7	99-06		99-13	99-04	99-12	
8					99-22**N**	
9					99-04**N**	
12					97-23**N**	
13	97-08		98-16	97-08	98-09	
14					98-04**N**	
15					97-05**N**	
16	96-10		96-30	96-00	96-00	
19					95-30**N**	
20					96-24**N**	
21					96-22**N**	
22	96-26		96-26	96-22	96-22	
23					97-03**N**	
26	**HOLIDAY**					
27	97-18		97-25	97-18	97-25	
28	98-00		98-00	97-18	97-20	
29	95-30		95-30	95-22	95-24	
30	95-21		96-02	95-05**L**	95-10	

Volume of sales Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	11,608	1,177			12,785
2	13,792	3,056			16,848
5	9,311	1,010			10,321
6	14,835	2,501		55	17,391
7	16,474	2,495	50	45	19,064
8	9,449	618**L**			10,067**L**
9	17,833	2,441			20,274
12	19,643	5,722			25,365
13	24,136**H**	8,632	19	52	32,839
14	14,422	4,031	6		18,459
15	22,223	3,345	5		25,573
16	18,700	6,920	35	101**H**	25,756
19	15,406	6,196	45		21,647
20	18,643	4,521			23,164
21	15,976	3,345	5		19,326
22	11,876	3,738	350	21	15,985
23	9,110**L**	4,496	99		13,705
26	**HOLIDAY**				
27	9,117	4,268	13	3**L**	13,401
28	16,002	8,496	146	50	24,694
29	12,976	18,802	2**L**	17	31,797
30	10,673	24,917**H**	677**H**	71	36,338**H**
TOTAL	312,205	120,727	1,452	415	434,799

Open contracts Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	53,930	10,922**L**	488	2**L**	65,342**L**
2	54,987**H**	11,599	488	2	67,076
5	54,335	12,282	488	2	67,107
6	52,609	12,990	488	50	66,137
7	52,727	13,743	538	52	67,060
8	52,155	13,912	538	52	66,657
9	53,006	15,090	538	52	68,686
12	53,569	16,725	538	52	70,884
13	49,022	21,047	537	100	70,706
14	47,854	22,372	537	100	70,863
15	49,348	23,859	537	100	73,844
16	48,677	26,773	539	200	76,189**H**
19	45,759	29,429	539	200	75,927
20	44,841	30,082	539	200	75,662
21	41,438	31,489	539	200	73,666
22	37,403	32,351	305	207	70,266
23	35,795	34,575	308	207	70,885
26	**HOLIDAY**				
27	32,244	36,644	301**L**	204	69,393
28	28,684	39,394	359	254	68,691
29	24,345	47,384	359	269	72,357
30	20,300**L**	53,177**H**	799**H**	270**H**	74,546

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close in points and 32nds of a point

June 1986

Jun	Open		High	Low	Close	
2	97-28		98-04	96-04	96-07	96-04
3	96-15		97-16	96-04	97-12	97-16
4	97-25	97-30	98-05	95-19L	95-30	95-29
5	96-07		97-08	95-30	96-25	
6	97-29		98-28	97-25	98-28	
9	99-10		99-10	97-00	97-12	97-08
10	97-15		97-27	97-04	97-24	
11	97-21		98-16	97-06	98-15	98-16
12	98-27		99-01	98-08	98-14	98-12
13	99-04		100-12	99-03	100-04	100-03
16	100-08		100-31	100-08	100-21	
17	100-30		101-02H	100-13	100-23	
18	100-17		101-01	100-16	100-23	
19	100-12		100-12	99-28	100-06	100-05
20						
23						
24						
25						
26						
27						
30						

September 1986

Jun	Open		High	Low	Close	
2	96-30	96-31	97-07	95-02	95-07	95-05
3	95-17	95-18	96-22	95-05	96-17	96-22
4	96-30	96-26	97-13	94-19L	95-01	95-03
5	95-07	95-10	96-12	95-02	95-27	95-29
6	97-02	97-03	97-28	96-29	97-28B	
9	98-06	98-04	98-12	96-00	96-15	96-07
10	96-13	96-19	96-29	96-02	96-24	96-25
11	96-22		97-20	96-05	97-18	97-17
12	97-23	97-24	98-08	97-10	97-15	97-18
13	98-06	98-04	99-17	98-01	99-09	99-10
16	99-12	99-13	100-09	99-09	99-30	99-28
17	100-09		100-14	99-20	99-30	100-00
18	99-31	100-00	100-11	99-23	99-30	99-28
19	99-19	99-18	99-20	98-19	98-19	98-24
20	98-18	98-20	100-02	98-14	99-29	99-28
23	99-23	99-20	100-15	99-20	100-12	100-10
24	100-20	100-17	100-26	100-09	100-17	100-18
25	101-00	101-01	101-16H	100-18	100-19	100-18
26	100-11		101-00	100-07	100-22	100-21
27	101-09		101-14	100-24	101-02	101-03
30	101-13	101-10	101-15	101-05	101-09	101-07

December 1986

Jun	Open	High	Low	Close	
2	95-20	95-21	94-10	94-11	
3	94-26	95-28	94-15	95-25	95-27
4	96-05	96-05	94-08L	94-08	
5	94-16	95-15	94-08	95-01	
6	96-08	97-01	96-04	97-01B	
9	97-06	97-12	95-10	95-16	
10	95-10	96-01	95-10	95-30	
11	95-28	96-24	95-12	96-22	96-23
12	96-29	97-08	96-22	96-22	
13	98-10	98-17	98-10	98-16	
16	98-21	99-16	98-19	99-05	
17	99-10	99-11	98-30	99-08	
18	99-13	99-13	99-02	99-05	
19	98-16	98-17	97-29	97-29	98-00
20	98-14	99-05	98-14	99-03	99-02
23	99-05	99-22	99-02	99-19	
24	100-00	100-01	99-19	99-26	
25	100-14	100-23	99-27	99-27	
26	99-18	100-07	99-18	99-31	99-30
27	100-18	100-21	100-02	100-13	
30	100-18	100-24H	100-17	100-19	100-18

March 1987

Jun	Open	High	Low	Close
2				93-17N
3				94-31N
4				93-14N
5				94-06N
6				96-06B
9	96-10	96-17	94-17L	94-22
10				95-04N
11				95-29N
12				95-28N
13				97-24N
16				98-13N
17				98-16N
18				98-13N
19				97-06N
20				98-11N
23				98-28N
24				99-03N
25	99-15	99-18	99-05	99-05
26				99-08N
27				99-23N
30	100-00	100-03H	99-29	99-30

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	10,196H	24,975	2,579H		37,750H
3	7,122	27,709	359		35,190
4	5,346	27,734H	4		33,084
5	4,913	21,177	432		26,522
6	2,361	15,395	228		17,984
9	4,100	20,803	573	21H	25,497
10	5,358	26,019	12		31,389
11	3,343	20,138	117		23,598
12	3,776	19,319	62		23,157
13	3,740	22,961	113		26,814
16	3,932	26,342	278		30,552
17	3,319	18,100	8		21,427
18	1,512L	14,354	107		15,973
19	2,197	16,298	2L		18,497
20		19,437	110		19,547
23		10,662	301		10,963
24		22,868	1,360		24,228
25		19,047	1,341	3L	20,391
26		9,902	706		10,608
27		7,892L	574		8,466L
30		8,108	603		8,711
TOTAL	61,215	399,240	9,869	24	470,348

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	19,021H	58,746L	2,169	270H	80,206H
3	16,247	60,654	2,098	270	79,269
4	14,513	60,600	2,097L	270	77,480
5	11,871	62,592	2,308	270	77,041
6	10,988	61,651	2,286	270	75,195
9	9,684	60,688	2,396	263L	73,031
10	7,866	66,077	2,384	263	76,590
11	7,590	68,216H	2,478	263	78,547
12	6,382	66,506	2,478	263	75,629
13	5,160	64,817	2,378	263	72,618
16	4,522	62,630	2,217	263	69,632
17	4,056	62,640	2,213	263	69,172
18	3,508	63,317	2,217	263	69,305
19	2,523	64,539	2,217	263	69,542
20	2,523	64,550	2,223	263	69,559
23	2,523	64,255	2,171	263	69,212
24	2,523	63,265	3,065	263	69,116
25	2,492L	64,024	3,472	266	70,254
26	2,492	62,909	3,519H	266	69,186
27		62,971	3,394	266	66,631L
30		63,056	3,342	266	66,664

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close in points and 32nds of a point

September 1986

Jul	Open		High	Low	Close	
1	101-17	101-15	101-19	100-28	101-05	101-06
2	100-30	100-29	101-07	100-20	101-03	101-01
3	101-06	101-05	102-00	101-04	102-00	101-30
4	**HOLIDAY**					
7	102-00		102-02	101-17	101-18	101-17
8	101-05	101-03	101-05	100-17	100-27	100-28
9	101-03	101-04	101-21	100-29	101-21	101-18
10	101-20	101-19	101-30	101-09	101-16	101-17
11	101-07		101-29	101-03	101-17	101-18
14	101-19	101-20	101-31	101-10	101-26	101-28
15	101-30		102-20	101-30	102-20	102-18
16	102-12	102-16	102-28**H**	102-05	102-08	102-06
17	102-09	102-11	102-17	101-25	102-09	102-08
18	102-03		102-24	102-03	102-14	102-13
21	102-20	102-18	102-26	102-14	102-24	102-26
22	102-03	102-06	102-18	102-03	102-11	102-12
23	101-22	101-20	101-30	101-12	101-28	101-27
24	101-29		101-30	101-07	101-08	101-11
25	101-20	101-18	101-23	101-09	101-15	101-14
28	100-25	100-29	101-07	100-00**L**	100-06	100-00
29	100-14	100-17	101-08	100-13	101-05	101-02
30	101-00		101-12	100-29	101-10	101-09
31	101-15	101-11	101-30	101-09	101-27	101-26

December 1986

Jul	Open	High	Low	Close	
1	100-29	100-31	100-10	100-18	
2	100-08	100-18	100-02	100-13	
3	100-27	101-11	100-24	101-11	
4	**HOLIDAY**				
7	101-09	101-09	100-28	100-28	
8	100-12	100-14	99-29	100-05	100-06
9	100-13	101-00	100-08	101-00	100-30
10	101-02	101-07	100-21	100-27	
11	100-21	101-05	100-16	100-27	
14	100-26	101-08	100-21	101-04	101-05
15	101-12	101-29	101-12	101-29	101-28
16	101-22	102-04**H**	101-16	101-17	101-16
17	101-21	101-26	101-03	101-18	101-19
18	101-14	102-00	101-14	101-23	
21	102-00	102-04	101-25	102-03	102-04
22	101-19	101-28	101-15	101-23	101-22
23	101-02	101-07	100-23	101-06	101-05
24	101-08	101-08	100-17	100-17	100-19
25	100-29	101-00	100-20	100-25	100-24
28	100-02	100-16	99-10**L**	99-13	99-10
29	99-24	100-17	99-24	100-12	100-11
30	100-11	100-19	100-05	100-18	
31	100-24	101-05	100-18	101-03	101-02

March 1987

Jul	Open	High	Low	Close	
1				99-30**N**	
2				99-25**N**	
3				100-23**N**	
4	**HOLIDAY**				
7				100-08**N**	
8				99-17**N**	
9	100-05	100-10	100-04	100-09	
10	100-04	100-08	100-01	100-05	
11	100-13	100-15	99-27**L**	100-05	
14				100-14**N**	
15	100-27	101-08	100-24	101-07	
16				100-27**N**	
17				100-28**N**	
18				101-01**N**	
21	101-05	101-14**H**	101-05	101-13	101-14
22	100-26	101-07	100-25	101-02	101-01
23	100-12	100-16	100-02	100-16	
24				99-29**N**	
25				100-02**N**	
28				98-22**N**	
29				99-22**N**	
30				99-27**N**	
31				100-11**N**	

June 1987

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15	100-04	100-18**H**	100-02**L**	100-17
16				100-05**N**
17				100-06**N**
18				100-11**N**
21				100-23**N**
22				100-13**N**
23				99-26**N**
24				99-07**N**
25				99-12**N**
28				98-00**N**
29				99-00**N**
30				99-05**N**
31				99-21**N**

Volume of sales Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	TOTAL
1	12,561	670			13,231
2	9,328	128			9,456
3	8,169	74**L**			8,243
4	**HOLIDAY**				
7	11,084	242			11,326
8	20,218**H**	621			20,839**H**
9	13,427	758	1**L**		14,186
10	12,088	571	2		12,661
11	15,516	518	3		16,037
14	11,262	186			11,448
15	14,957	1,562**H**	2		16,521
16	14,643	296		2**H**	14,941
17	16,279	236			16,515
18	11,621	306			11,927
21	8,100	533	1		8,634
22	15,461	986	63**H**		16,510
23	19,149	1,519	14		20,682
24	16,782	221			17,003
25	7,521**L**	716			8,237**L**
28	15,378	806			16,184
29	17,523	1,295			18,818
30	10,717	748			11,465
31	14,225	659			14,884
TOTAL	296,009	13,651	86	2	309,748

Open contracts Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	TOTAL
1	62,800	3,730	266**L**		66,796
2	63,519	3,741	266		67,526
3	63,663**H**	3,719**L**	266		67,648
4	**HOLIDAY**				
7	63,047	3,765	266		67,078
8	62,368	4,145	266		66,779
9	61,495	4,094	267		65,856
10	58,721**L**	4,346	266		63,333**L**
11	58,995	4,188	267		63,450
14	60,089	4,267	267		64,623
15	60,664	5,181	267		66,112
16	61,259	5,120	267	2**H**	66,648
17	62,811	5,066	267	2	68,146
18	62,151	5,052	267	2	67,472
21	58,778	5,167	267	2	64,214
22	61,249	5,821	266	2	67,338
23	61,870	6,231	270**H**	2	68,373
24	60,742	6,307	270	2	67,321
25	61,243	6,292	270	2	67,807
28	63,614	6,436	270	2	70,322
29	63,012	6,777	270	2	70,061
30	63,093	7,118**H**	270	2	70,483**H**
31	60,507	6,902	270	2	67,681

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Aug	Open		High	Low	Close	
1	101-28	101-29	102-04	101-20	101-31	102-03
4	101-23	101-24	102-06	101-22	102-02	102-03
5	101-13	101-16	101-30	101-11	101-23	101-24
6	101-25	101-26	101-31	101-06	101-06	101-08
7	100-25	100-23	101-25	100-23**L**	101-19	101-20
8	101-24	101-25	102-19	101-24	102-17	102-19
11	102-22	102-20	103-00	102-20	102-30	103-00
12	103-06	103-08	103-12	102-30	103-08	103-06
13	103-07		103-28	103-00	103-23	103-25
14	103-14		103-31	103-14	103-17	103-19
15	103-23		103-28	103-18	103-20	103-18
18	103-12	103-13	103-25	103-09	103-23	103-24
19	104-07	104-04	104-12	104-04	104-09	104-07
20	104-10	104-11	104-25	104-03	104-19	104-18
21	104-08	104-10	105-01	104-08	104-17	104-19
22	103-29	104-03	104-06	103-20	103-25	103-23
25	103-26	103-27	104-02	103-21	104-01	104-02
26	104-05	104-07	104-26	104-05	104-26	104-25
27	104-05	104-16	104-20	104-02	104-03	104-02
28	104-04	104-05	104-24	104-04	104-12	104-13
29	104-31		105-05**H**	104-23	105-00	104-31

December 1986

Aug	Open		High	Low	Close	
1	101-07		101-11	100-27	101-08	101-10
4	101-02		101-12	101-00	101-10	
5	100-27		101-03	100-24	100-30	
6	100-31		101-03	100-12	100-12	
7	99-28		100-30	99-28**L**	100-27	100-25
8	101-02		101-26	101-02	101-26	101-25
11	101-29		102-07	101-29	102-06	102-07
12	102-12		102-18	102-08	102-16	102-15
13	102-17		103-03	102-09	103-01	103-02
14	102-27		103-06	102-26	102-27	102-26
15	103-00		103-01	102-26	102-26	102-28
18	102-21	102-19	103-00	102-15	102-31	102-30
19	103-14		103-20	103-14	103-17	103-15
20	103-21		103-31	103-12	103-27	103-26
21	103-19	103-22	104-09	103-18	103-22	103-24
22	103-03	103-10	103-12	102-25	102-28	102-30
25	103-02	103-00	103-08	102-28	103-08	
26	103-09		104-01	103-09	104-00	103-31
27	103-20	103-23	103-27	103-10	103-11	103-10
28	103-12	103-15	104-00	103-12	103-20	103-21
29	104-12		104-15**H**	104-01	104-08	104-07

March 1987

Aug	Open		High	Low	Close	
1	100-16		100-19	100-07	100-17	100-19
4					100-19**N**	
5					100-06**N**	
6					99-20**N**	
7	99-16		100-05	99-16**L**	100-02	
8	100-11		101-04	100-11	101-02	
11	101-16		101-17	101-11	101-16	101-17
12	101-24		101-26	101-20	101-26	101-25
13	101-22		102-13	101-21	102-11	
14	102-12		102-16	102-04	102-05	102-04
15	102-09		102-09	102-04	102-04	
18					102-08**N**	
19	102-26		102-26	102-21	102-23	
20	103-00		103-03	102-18	103-00	
21	102-31		103-14	102-28	102-31	
22	102-16		102-19	102-02	102-04	
25					102-15**N**	
26	102-20		103-06	102-20	103-06	
27	102-30		103-00	102-16	102-16	
28	102-24		103-04	102-24	102-25	102-27
29	103-14		103-16**H**	103-09	103-14	103-13

June 1987

Aug	Open		High	Low	Close	
1					99-28**N**	
4					99-29**N**	
5					99-15**N**	
6					98-29**N**	
7					99-10**N**	
8					100-10**N**	
11					100-26**N**	
12					101-04**N**	
13	101-02		101-23**H**	101-02**L**	101-22	101-21
14					101-15**N**	
15					101-15**N**	
18					101-19**N**	
19					102-00**N**	
20					102-08**N**	
21					102-08**N**	
22					101-12**N**	
25					101-24**N**	
26					102-14**N**	
27					101-24**N**	
28					102-02**N**	
29					102-21**N**	

Volume of sales Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	TOTAL
1	10,382	1,053	9		11,444
4	7,705	111**L**			7,816**L**
5	13,390	566			13,956
6	16,546	1,033			17,579
7	16,203	991	50		16,244
8	14,553	1,361	98		16,012
11	12,883	1,122	80		14,085
12	24,890**H**	2,972	384		28,246**H**
13	15,794	1,064	517	25**H**	17,400
14	23,783	2,355	93		26,231
15	10,880	2,220	17		13,117
18	6,664**L**	1,220			7,884
19	14,468	2,809	589		17,866
20	16,437	3,592	872**H**		20,901
21	17,331	3,236	217		20,784
22	21,921	4,598	60		26,579
25	8,089	3,689			11,778
26	13,652	6,513	28		20,193
27	14,164	8,151	255		22,570
28	11,014	8,303**H**	51		19,368
29	6,861	6,211	5**L**		13,077
TOTAL	296,610	63,170	3,325	25	363,130

Open contracts Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	TOTAL
1	60,217	6,946**L**	272**L**	2**L**	67,437
4	60,896	6,947	272	2	68,117
5	61,022**H**	7,086	272	2	68,382**H**
6	59,912	7,368	272	2	67,554
7	59,709	7,644	321	2	67,676
8	58,953	8,107	409	2	67,471
11	58,751	8,212	489	2	67,454
12	56,468	9,440	703	2	66,613
13	52,718	9,867	1,071	27**H**	63,683
14	50,001	10,454	1,095	27	61,577
15	48,247	11,238	1,100	27	60,612
18	47,456	11,666	1,100	27	60,249
19	45,207	12,537	1,330	27	59,101
20	46,025	14,071	1,820**H**	27	61,943
21	43,295	14,732	1,695	27	59,749
22	41,734	16,289	1,677	27	59,727
25	38,148	17,145	1,677	27	56,997
26	35,631	19,564	1,676	27	56,898
27	29,746	23,353	1,740	27	54,866
28	26,112	25,858	1,700	27	53,697**L**
29	25,020**L**	28,022**H**	1,700	27	54,769

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	104-21		105-00H	104-05	104-07	104-09
3	103-20	103-18	103-22	102-23	103-04	103-05
4	103-10		103-27	103-03	103-12	103-11
5	102-28		102-28	102-14	102-19	102-21
8	102-04		102-18	102-02	102-04	102-02
9	102-18	102-19	102-21	102-08	102-12	102-13
10	102-12		102-23	102-12	102-20	102-18
11	102-02		102-03	101-03	101-18	101-20
12	102-04		102-04	100-16L	101-01	101-03
15	101-17		101-24	101-14	101-20	101-21
16	101-13		101-26	101-07	101-20	101-21
17	101-27		102-10	101-27	102-10	
18	102-25		102-25	101-10	101-10	101-12
19	101-02		101-25	100-17	100-27	101-25
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	103-28	104-00	104-08H	103-10	103-14	103-12
3	102-25	102-18	102-29	101-25	102-09	102-11
4	102-13	102-15	102-30	102-06	102-17	102-16
5	101-26	101-25	102-03	101-14	101-20	101-21
8	101-00	101-01	101-21	101-00	101-02	101-00
9	101-16		101-23	101-08	101-13	101-12
10	101-14	101-18	101-22	101-10	101-16	101-18
11	100-26		101-02	100-00	100-16	100-15
12	101-06	101-11	101-12	99-08L	99-29	99-31
15	100-15	100-09	100-21	100-08	100-16	100-18
16	100-07	100-08	100-24	100-03	100-18	100-17
17	100-22		101-10	100-22	101-09	101-10
18	101-20		101-24	100-07	100-08	100-10
19	100-02		100-06	99-14	100-00	99-30
22	100-01	100-04	100-15	100-01	100-11	100-10
23	100-25		101-00	100-06	100-15	100-17
24	100-14	100-16	101-21	100-14	101-12	101-10
25	101-18	101-15	101-22	100-30	101-07	101-06
26	100-24	100-22	101-17	100-17	101-16	101-17
29	100-21	100-23	101-02	100-20	100-27	100-28
30	101-01		101-18	100-31	101-16	101-17

March 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	103-07		103-13H	102-17	102-19	102-20
3	101-26		101-27	101-02	101-16	
4	101-21		102-02	101-12	101-22	
5	101-06		101-07	100-23	100-26	
8	100-22		100-22	100-03	100-04	100-03
9	100-20		100-23	100-11	100-14	100-15
10	100-20		100-23	100-17	100-19	100-18
11	100-00		100-00	99-02	99-17	99-19
12	99-25		99-25	98-11L	98-28	98-30
15	99-10		99-19	99-10	99-14	99-15
16	99-09		99-16	99-09	99-15	
17	99-27		100-16	99-23	100-13	
18	100-20	100-19	100-22	99-10	99-11	99-12
19	99-04		99-06	98-17	99-00	99-01
22	99-13		99-16	99-07	99-13	99-12
23	99-26		100-01	99-09	99-18	99-19
24	99-19		100-21	99-17	100-13	
25	100-22		100-22	100-02	100-09	
26	99-24		100-21	99-21	100-20	100-19
29	99-26		100-04	99-25	99-29	99-30
30	100-07		100-20	100-03	100-19	100-20

June 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					101-27N	
3					100-24N	
4					100-30N	
5					100-01N	
8	99-30		99-30H	99-10	99-11	99-10
9	99-17		99-19	99-15	99-17	99-18
10					99-22N	
11	98-31		98-31	98-08L	98-19	98-20
12					97-31N	
15	98-11		98-16	98-11	98-16	
16					98-16N	
17	99-07		99-18	99-06	99-17	
18					98-16N	
19					98-04N	
22	98-11		98-16	98-11	98-16	98-15
23					98-21N	
24					99-16N	
25					99-12N	
26	99-18		99-24	99-18	99-24	99-22
29					99-02N	
30					99-24N	

September 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	97-15		97-20H	97-15L	97-20	97-19
23					97-25N	
24					98-20N	
25					98-16N	
26					98-29N	
29					98-07N	
30					98-29N	

December 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	96-20		96-25H	96-20L	96-25	96-24
23					96-30N	
24					97-25N	
25					97-21N	
26					98-03N	
29					97-13N	
30					98-03N	

Volume of sales Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	HOLIDAY						
2	7,662	11,382	11				19,055
3	7,432	19,866	36				27,334
4	5,273	14,098	2L				19,373
5	4,534	17,692	870				23,096
8	4,124	13,094	942	1L			18,161
9	4,384	14,218	949	1			19,552
10	5,019	16,812	298				22,129
11	5,210	27,769	1,670	2H			34,651
12	5,186	31,199H	3,911				40,296H
15	2,027L	10,872L	1,609	2			14,510
16	2,346	12,171	65				14,582
17	3,871	22,957	8,251H	2			35,081
18	3,684	20,285	624				24,593
19	7,745H	24,092	1,890				33,727
22		11,877	108	1	2L	1H	11,989
23		22,160	99				22,259
24		22,284	144				22,428
25		13,726	62				13,788
26		11,634	297	1			11,932L
29		17,145	104		12H		17,261
30		13,507	223				13,730
TOTAL	68,497	368,840	22,165	10	14	1	459,527

Open contracts Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	HOLIDAY						
2	22,614H	30,423L	1,694	27L			54,758
3	20,822	31,554	1,673L	27			54,076
4	19,526	31,630	1,673	27			52,856L
5	18,540	34,098	1,762	27			54,427
8	17,520	35,681	2,577	27			55,805
9	15,838	36,491	2,507	27			54,863
10	14,029	40,982	2,522	27			57,560
11	12,921	45,412	3,505	28			61,866
12	11,701	48,483	5,385	28			65,597
15	11,158	49,284	6,424	27			66,893
16	10,177	51,032	6,434H	27			67,670
17	9,470	51,665	3,123	29H			64,287
18	9,930	53,182	3,173	29			66,314
19	9,248	56,091H	3,669	29			69,037H
22	9,234L	54,021	3,667	29	2L	1H	66,954
23	9,234	51,957	3,640	29	2	1	64,863
24	9,234	49,896	3,569	29	2	1	62,731
25	9,234	50,939	3,570	29	2	1	63,775
26	9,234	49,050	3,677	29	2	1	61,993
29		52,534	3,630	29	14H	1	56,208
30		51,491	3,567	29	14	1	55,102

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Oct	Open		High	Low	Close	
1	101-23	101-21	101-30	101-13	101-22	101-24
2	101-18	101-20	101-21	101-14	101-16	101-18
3	102-09	102-15	102-21	102-06	102-16	102-17
6	102-21	102-24	102-28	102-20	102-24	102-22
7	102-25	102-26	102-27	102-14	102-25	102-26
8	102-17	102-18	102-30	102-10	102-12	102-10
9	102-03	102-04	102-20	102-03	102-20	102-19
10	102-15	102-14	102-16	102-05	102-09	102-10
13	101-30	102-03	102-03	101-22	102-01	101-31
14	101-30		102-09	101-05	101-06	101-05
15	101-05	101-08	101-16	100-30	101-14	101-16
16	101-16	101-18	101-19	101-07	101-09	101-08
17	101-04	101-03	101-09	100-31	101-06	101-07
20	100-18	100-22	100-26	100-18L	100-20	100-19
21	100-26	100-29	101-13	100-26	101-08	101-10
22	100-28	100-27	101-26	100-25	101-25	101-24
23	101-28		102-12	101-28	102-07	102-08
24	101-31	102-03	102-05	101-30	102-01	102-00
27	101-27	101-29	102-13	101-26	102-11	102-10
28	102-13	102-15	102-17	102-06	102-08	102-07
29	102-00	101-30	102-24	101-30	102-24	102-22
30	103-14		103-21H	102-25	103-05	103-06
31	103-06	103-07	103-12	102-27	103-02	103-03

March 1987

Oct	Open		High	Low	Close	
1	101-00		101-02	100-19	100-26	100-25
2	100-22		100-23	100-18	100-20	100-21
3	101-17		101-25	101-12	101-22	
6	101-27		102-00	101-26	101-28	101-27
7	101-31		102-00	101-21	101-30	101-31
8	101-22		102-02	101-15	101-16	101-15
9	101-14		101-25	101-13	101-24	101-25
10	101-17		101-19	101-10	101-16	101-14
13	100-31		101-04	100-28	101-04	101-03
14	101-10		101-13	100-10	100-11	100-10
15	100-10		100-22	100-05	100-22	100-20
16	100-24		100-24	100-14	100-15	100-14
17	100-08		100-14	100-08	100-14	100-13
20	99-30	99-31	99-31	99-26L	99-26	
21	100-09		100-18	100-05	100-14	100-13
22	100-02		100-31	100-02	100-29	
23	101-16		101-16	101-05	101-12	101-13
24	101-06		101-09	101-04	101-04	101-05
27	101-01		101-17	101-00	101-16	
28	101-19		101-21	101-11	101-13	101-12
29	101-06		101-30	101-06	101-30	101-29
30	102-20	102-22	102-26H	102-01	102-13	
31	102-14		102-18	102-03	102-10	

June 1987

Oct	Open		High	Low	Close	
1					99-30N	
2					99-26N	
3					100-28N	
6					101-02N	
7					101-04N	
8					100-20N	
9					100-30N	
10					100-21N	
13					100-10N	
14	99-16		99-16	99-16	99-16	
15	99-16		99-27	99-16	99-27	
16	99-25		99-28	99-20	99-20	
17					99-19N	
20	99-04		99-04	99-00L	99-00	
21	99-16		99-23	99-15	99-20	99-19
22					100-02N	
23	100-15		100-18	100-13	100-17	100-18
24					100-10N	
27					100-21N	
28					100-17N	
29	100-28		101-03H	100-28	101-02	101-03
30					101-18N	
31					101-15N	

September 1987

Oct	Open	High	Low	Close
1				99-03N
2				99-00N
3	100-02	100-03H	99-27	100-03
6				100-09N
7				100-11N
8				99-26N
9				100-04N
10				99-27N
13				99-16N
14	99-09	99-12	98-22L	98-22
15				99-02N
16				98-27N
17				98-26N
20				98-07N
21				98-26N
22				99-08N
23				99-23N
24				99-16N
27				99-27N
28				99-23N
29				100-08N
30				100-24N
31				100-21N

December 1987

Oct	Open	High	Low	Close
1				98-09N
2				98-07N
3				99-11N
6				99-17N
7				99-19N
8				99-01N
9				99-11N
10				99-02N
13				98-23N
14				97-29N
15				98-10N
16				98-03N
17				98-02N
20				97-15N
21				98-02N
22				98-16N
23				98-31N
24				98-24N
27				99-03N
28				98-31N
29				99-16N
30				100-00N
31				99-29N

Volume of sales Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	22,910H	295				23,205
2	9,387	61L				9,448
3	16,437	1,021		1H		17,459
6	12,461	397				12,858
7	11,661	138				11,799
8	17,687	1,003				18,690
9	12,440	1,122				13,562
10	8,168	452				8,620
13	3,971L	361				4,332L
14	13,450	728	1L	1		14,180
15	14,631	434	41			15,106
16	10,733	480	5			11,218
17	11,833	325				12,158
20	11,694	1,033	502H			13,229
21	12,110	698	2			12,810
22	16,019	154				16,173
23	13,343	141	2			13,486
24	6,289	1,467				7,756
27	8,894	640				9,534
28	15,249	1,057				16,306
29	18,887	2,405H	5			21,297
30	22,815	1,183				23,998H
31	10,456	2,185				12,641
TOTAL	301,525	17,780	558	2		319,865

Open contracts Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	48,639L	3,563L	29L	14H	1H	52,246L
2	49,559	3,618	29	14	1	53,221
3	50,871	4,080	29	14	1	54,995
6	52,262	4,204	29	14	1	56,510
7	51,253	4,222	29	14	1	55,519
8	50,094	4,095	29	14	1	54,233
9	50,304	4,218	29	14	1	54,566
10	50,542	4,421	29	14	1	55,007
13	49,775	4,194	29	14	1	54,013
14	50,843	4,877	29	13L	1	55,763
15	51,240	4,805	69	13	1	56,128
16	52,181	5,152	74	13	1	57,421
17	54,499	5,244	74	13	1	59,831
20	55,455H	4,909	574	13	1	60,952
21	55,215	4,867	574	13	1	60,670
22	53,260	4,931	574	13	1	58,779
23	52,735	5,032	574	13	1	58,355
24	51,717	5,147	574	13	1	57,452
27	51,260	4,988	574	13	1	56,836
28	51,497	5,558	574	13	1	57,643
29	52,231	6,815	579H	13	1	59,639
30	50,805	7,202	579	13	1	58,600
31	52,902	8,102H	579	13	1	61,597H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986						March 1987						June 1987					
Nov	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	103-07		103-20	103-07	103-11	103-12	102-13	102-15	102-25	102-13	102-18	102-19					101-23**N**	
4	103-03		103-14	103-01	103-08	103-07	102-09		102-20	102-09	102-14	102-15					101-19**N**	
5	103-08	103-09	103-13	103-04	103-09	103-08	102-18		102-20	102-13	102-16	102-15					101-20**N**	
6	103-00	103-02	103-03	102-20	102-22	102-21	102-08		102-08	101-28	101-28	101-29	101-08		101-10	101-01	101-02	
7	102-06	102-01	102-15	102-01	102-10	102-08	101-12		101-20	101-10	101-16	101-15					100-20**N**	
10	101-31	101-28	102-14	101-28**L**	102-13	102-12	101-04		101-20	101-04**L**	101-19	101-18	100-15		100-25	100-12**L**	100-25	
11	102-15		102-17	102-11	102-13	102-15	101-23		101-24	101-18	101-20						100-26**N**	
12	102-15	102-16	102-22	102-09	102-20	102-22	101-22		101-28	101-16	101-27	101-28	100-26		101-02	100-23	101-01	101-02
13	102-23	102-26	102-31	102-19	102-24	102-23	102-00		102-05	101-26	101-30	101-29					101-03**N**	
14	102-20		103-05	102-20	103-00	103-02	101-27		102-10	101-27	102-08	102-07	101-04		101-14	101-04	101-13	101-12
17	103-02	103-03	103-20	102-28	103-19	103-17	102-10		102-26	102-03	102-24						101-30**N**	
18	103-10	103-13	103-18	103-01	103-07	103-06	102-20	102-19	102-21	102-05	102-10		101-21		101-25	101-11	101-16	
19	103-11	103-12	103-27	103-11	103-26	103-25	102-20	102-15	103-00	102-15	103-00	102-31					102-04**N**	
20	103-23		104-03	103-19	103-24	103-23	102-29		103-07	102-26	102-29	102-28					102-02**N**	
21	103-29	103-27	104-04	103-24	103-30	104-00	103-04		103-07	102-30	103-06	103-05					102-10**N**	
24	104-04	104-03	104-12	104-02	104-09		103-10		103-17	103-07	103-12	103-14	102-18		102-20**H**	102-16	102-18	
25	104-12	104-08	104-16**H**	103-24	103-25	103-27	103-15	103-13	103-20**H**	102-27	102-30	102-29					102-02**N**	
26	103-27	103-29	104-02	103-19	104-00	104-01	103-00	103-01	103-04	102-23	103-02	103-03	102-02		102-08	102-00	102-05	102-08
27	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
28	104-00		104-04	103-31	104-04	104-02	102-31		103-06	102-31	103-03	103-05	102-06		102-08	102-05	102-07	102-08

	September 1987				December 1987			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				100-29**N**				100-05**N**
4				100-25**N**				100-01**N**
5				100-26**N**				100-02**N**
6				100-08**N**				99-16**N**
7				99-26**N**				99-02**N**
10				100-00**N**				99-08**N**
11				100-01**N**				99-09**N**
12				100-08**N**				99-16**N**
13				100-10**N**				99-18**N**
14				100-20**N**				99-28**N**
17				101-05**N**				100-13**N**
18				100-23**N**				99-31**N**
19				101-11**N**				100-19**N**
20				101-09**N**				100-17**N**
21				101-17**N**				100-25**N**
24				101-25**N**				101-01**N**
25				101-09**N**				100-17**N**
26				101-14**N**				100-22**N**
27	**HOLIDAY**				**HOLIDAY**			
28				101-15**N**				100-23**N**

Volume of sales Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
3	15,616	3,228				18,844
4	12,063	1,922				13,985
5	14,879	2,865				17,744
6	17,506	1,696	10			19,212
7	15,259	1,441				16,700
10	12,303	1,785	13			14,101
11	1,668**L**	466**L**				2,134**L**
12	13,838	1,925	18			15,781
13	12,652	819				13,471
14	14,155	3,460	28			17,643
17	13,715	3,636				17,351
18	18,093	6,500	30			24,623
19	15,280	3,964				19,244
20	16,855	5,528				22,383
21	10,643	4,770				15,413
24	14,127	8,104	9			22,240
25	21,065**H**	10,945**H**				32,010**H**
26	11,368	7,392	46**H**			18,806
27	**HOLIDAY**					
28	3,706	2,656	5**L**			6,367
TOTAL	254,791	73,102	159			328,052

Open contracts Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
3	50,328	9,434**L**	579	13**H**	1**H**	60,355**L**
4	52,045	10,134	579	13	1	62,772
5	52,098	10,919	579	13	1	63,610
6	53,101	11,535	579	13	1	65,229
7	53,151	12,047	579	13	1	65,791
10	53,515	12,671	592	13	1	66,792
11	53,175	12,780	592	13	1	66,561
12	53,931**H**	13,218	587	13	1	67,750**H**
13	51,690	13,632	587	13	1	65,923
14	50,451	15,081	587	13	1	66,133
17	47,727	16,720	587	13	1	65,048
18	44,622	19,344	564**L**	13	1	64,544
19	43,339	20,292	564	13	1	64,209
20	41,955	21,478	564	13	1	64,011
21	40,448	23,134	564	13	1	64,160
24	37,510	25,390	573	13	1	63,487
25	35,135	27,548	573	13	1	63,270
26	31,446	30,216	613**H**	13	1	62,289
27	**HOLIDAY**					
28	29,670**L**	31,316**H**	613	13	1	61,613

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Dec	Open		High	Low	Close	
1	103-24		103-31	103-18**L**	103-31	103-30
2	104-04	104-02	104-25	103-31	104-25	104-23
3	105-00		105-06	104-24	104-25	
4	104-24		105-13**H**	104-24	105-07	105-08
5	105-01		105-01	104-10	104-10	104-12
8	104-16		104-28	104-09	104-28	104-27
9	104-25		105-00	104-23	104-27	104-26
10	104-23		105-04	104-23	105-04	105-00
11	104-31		104-31	104-14	104-19	104-20
12	104-14		104-25	104-10	104-18	104-19
15	104-06		104-18	104-04	104-17	104-16
16	104-24		104-30	104-21	104-24	104-25
17	104-26		104-29	104-24	104-25	
18	105-04		105-04	104-25	104-29	104-27
19	104-27		105-02	104-26	104-31	104-29
22						
23						
24						
25	**HOLIDAY**					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	102-27	102-29	103-02	102-21**L**	103-02	103-00
2	103-02	103-04	103-30	103-00	103-30	103-29
3	104-10	104-04	104-10	103-26	103-27	103-29
4	103-27	103-28	104-17**H**	103-27	104-11	104-10
5	104-08	104-05	104-08	103-12	103-12	103-14
8	103-16	103-17	104-00	103-10	103-29	103-31
9	104-00	103-30	104-03	103-24	103-28	103-30
10	103-28		104-07	103-24	104-07	104-02
11	104-02	104-03	104-03	103-17	103-21	103-23
12	103-17	103-19	103-29	103-12	103-24	103-22
15	103-10	103-09	103-23	103-07	103-20	103-19
16	103-29	103-27	104-03	103-23	103-28	103-30
17	103-30		104-03	103-28	103-31	103-30
18	104-09	104-10	104-12	103-31	104-02	104-03
19	104-02	104-03	104-09	104-01	104-05	104-07
22	103-31	104-00	104-09	103-28	104-08	104-07
23	104-11		104-16	104-07	104-14	104-12
24	104-15		104-15	104-10	104-12	104-11
25	**HOLIDAY**					
26	104-12		104-12	104-05	104-10	
29	104-04	104-03	104-04	103-22	103-25	103-22
30	103-17	103-18	103-19	103-12	103-14	103-13
31	103-17	103-15	103-19	103-08	103-11	103-10

June 1987

Dec	Open		High	Low	Close	
1	102-00		102-06	102-00**L**	102-05	102-06
2	102-08		103-03	102-06	103-01	103-03
3	103-13		103-13	103-01	103-01	
4	103-07		103-21**H**	103-06	103-16	103-15
5	103-00		103-00	102-16	102-16	102-17
8	102-19		103-02	102-16	103-01	
9	103-03		103-05	102-31	102-31	103-00
10					103-07**N**	
11	103-00		103-02	102-20	102-26	102-27
12	102-25		102-26	102-21	102-26	
15	102-14		102-25	102-12	102-22	
16	103-00		103-01	102-31	103-00	103-01
17					103-03**N**	
18	103-12		103-12	103-08	103-08	
19	103-10		103-11	103-07	103-10	
22	103-00		103-12	103-00	103-11	
23	103-18		103-19	103-14	103-17	
24	103-18		103-18	103-16	103-16	
25	**HOLIDAY**					
26	103-10		103-15	103-10	103-15	
29	103-00		103-02	102-26	102-26	102-28
30	102-20		102-20	102-17	102-18	102-17
31	102-20		102-22	102-14	102-14	

September 1987

Dec	Open	High	Low	Close
1				101-12**N**
2				102-09**N**
3	102-06	102-06**H**	102-06	102-06
4				102-21**N**
5				101-21**N**
8				102-06**N**
9	102-03	102-03	102-03	102-03
10				102-11**N**
11				101-31**N**
12				101-31**N**
15	101-19	101-30	101-17**L**	101-27
16				102-06**N**
17				102-08**N**
18				102-13**N**
19				102-14**N**
22				102-15**N**
23				102-22**N**
24				102-22**N**
25	**HOLIDAY**			
26				102-21**N**
29				102-02**N**
30				101-23**N**
31				101-20**N**

December 1987

Dec	Open	High	Low	Close
1				100-20**N**
2				101-17**N**
3				101-14**N**
4				101-29**N**
5				100-29**N**
8				101-13**N**
9				101-10**N**
10				101-17**N**
11				101-05**N**
12				101-05**N**
15	100-25	101-04**H**	100-23**L**	101-01
16				101-12**N**
17				101-14**N**
18				101-19**N**
19				101-20**N**
22				101-21**N**
23				101-28**N**
24				101-28**N**
25	**HOLIDAY**			
26				101-27**N**
29				101-08**N**
30	101-00	101-00	100-29	100-29
31				100-26**N**

Volume of sales Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	14,709	11,471	317**H**			26,497
2	15,272**H**	17,005	5			32,282**H**
3	7,203	13,929	83	1**L**		21,216
4	4,835	14,917	127			19,879
5	4,360	16,736	290			21,386
8	6,044	17,788**H**	10			23,842
9	2,921	11,213	1**L**	1		14,136
10	5,339	9,819				15,158
11	3,056	15,476	18			18,550
12	2,015	15,487	1			17,503
15	701**L**	9,713	5	2**H**	1**L**	10,422
16	1,703	12,052	118			13,873
17	1,547	5,829				7,376
18	1,455	11,384	8			12,847
19	2,468	9,502	3			11,973
22		4,774	2			4,776
23		6,024	43			6,067
24		1,487	218			1,705
25	**HOLIDAY**					
26		919**L**	51			970**L**
29		6,745	148			6,893
30		10,513	113		5**H**	10,631
31		7,100	78			7,178
TOTAL	73,626	229,883	1,639	4	6	305,160

Open contracts Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	24,621**H**	36,568**L**	920**L**	13**H**	1**L**	62,123
2	20,445	41,145	925	13	1	62,529**H**
3	18,244	41,634	1,002	13	1	60,894
4	16,740	44,542	1,003	13	1	62,299
5	15,252	43,631	1,007	13	1	59,904
8	13,875	46,872	1,005	13	1	61,766
9	12,583	47,894	1,004	13	1	61,495
10	9,045	48,858	1,004	13	1	58,921
11	7,846	48,963	1,016	13	1	57,839
12	6,926	51,251	1,016	13	1	59,207
15	6,914	51,430	1,013	12**L**		59,369
16	5,856	52,576**H**	1,116	12		59,560
17	4,802	52,512	1,116	12		58,442
18	4,358	51,947	1,121	12		57,438
19	4,211	52,110	1,121	12		57,454
22	4,135	51,869	1,121	12		57,137
23	4,135	52,098	1,137	12		57,382
24	4,135	52,206	1,257	12		57,610
25	**HOLIDAY**					
26	4,135	52,324	1,307	12		57,778
29	3,935**L**	52,357	1,455	12		57,759
30		52,340	1,511	12	5**H**	53,868
31		52,125	1,551**H**	12	5	53,693**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Options on Treasury Note futures
Chicago Board of Trade

Basic trading unit	One $100,000 face value long-term Treasury note futures contract of a specified contract month
Description	The buyer or holder of a call has the right, but not the obligation, to assume a long T-note futures position prior to expiration at a specified strike or exercise price. The seller or writer of a call is obligated to assume an opposite short futures position on exercise. The buyer or holder of a put has the right, but not the obligation, to assume a short T-note futures position prior to expiration at a specified strike or exercise price. The seller or writer of a put is obligated to assume an opposite long T-note future position on exercise.
Strike price	Strike or exercise prices are set at integral multiples of two points ($2,000) per T-note futures contract.
Premium payment	Premiums must be paid in full by the clearing member to the Board of Trade Clearing Corporation and by each option customer to the commission merchant when the option is bought, or within a reasonable time period thereafter.
Price quotation	Increments of 1/64 of one percent of a $100,000 T-note futures contract, or $15.625 rounded upward to the nearest penny
Daily price limit	Premiums cannot fluctuate more than three points above or below the prior day's settlement; limits do not apply during the option's expiration month
Exercise	The buyer of a T-note futures option may exercise the option on any business day prior to expiration by giving notice to the Clearing Corporation by 8:00 p.m. The Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Clearing Corporation will establish a futures position with the buyer (long if the option is a call and short if the option is a put).
Last trading day	Options cease trading in the month prior to the delivery month of the underlying T-note futures contract. Options stop trading at 12:00 noon on the last Friday preceding, by at least five business days, the first notice day for the corresponding T-note futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day. After the close of trading on the last day of trading, each open long option for which the exercise price is at least two points greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbols	TC calls TP puts

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				8-44N
3				8-44N
6				8-38N
7				9-28N
8				8-16N
9				7-38N
10				7-12N
13				6-04N
14				6-44N
15				7-20N
16				7-28N
17				7-48N
20				7-44N
21				7-54N
22				7-36N
23				7-54N
24				7-54N
27				8-40N
28				9-12N
29				8-54N
30				8-52N
31				9-00N

86Mar Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				6-44N
3				6-44N
6	6-46	6-46H	6-38L	6-38
7				7-28N
8				6-16N
9				5-40N
10				5-16N
13				4-08N
14				4-47N
15				5-22N
16				5-29N
17				5-48N
20				5-44N
21				5-54N
22				5-36N
23				5-54N
24				5-54N
27				6-40N
28				7-12N
29				6-54N
30				6-52N
31				7-00N

86Mar Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-44N
3	4-37	4-49	4-37	4-45
6	4-51	4-52	4-39	4-39
7	5-04 5-06	5-28H	5-04	5-28
8				4-19N
9	3-28	3-42	3-28	3-42
10				3-21N
13				2-19N
14				2-54N
15	3-03	3-34	2-58L	3-26
16	3-36	3-36	3-06	3-32
17				3-51N
20	3-05	3-48	3-05	3-48
21				3-53N
22	3-40	3-43	3-40	3-40
23	3-54	3-57	3-40	3-57
24	3-62	3-62	3-57	3-57
27	4-14	4-42	4-14	4-42
28				5-13N
29				4-55N
30	4-61	5-00	4-53	4-53
31				5-00N

86Mar Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-52N
3	2-40	2-56	2-40	2-51
6	2-57	2-57	2-44	2-44
7	3-00	3-30	3-00	3-30
8	3-42	3-42H	2-26	2-26
9	1-62	1-62	1-32	1-58
10	1-50	2-02	1-40	1-40
13	1-08	1-13	0-62L	0-62
14	1-15	1-24	1-11	1-22
15	1-28	1-55	1-22	1-48
16	1-59	1-59	1-32	1-52
17	2-05	2-19	1-60	2-03
20	1-16	1-60	1-16	1-60
21	2-12	2-16	1-63	2-03
22	2-21	2-21	1-53	1-53
23	1-56	2-01	1-50	2-01
24	1-53	2-00	1-53	1-62
27	2-20	2-46	2-15	2-46
28	2-60	3-14	2-57	3-14
29	3-10	3-19	2-56	2-56
30	3-00	3-00	2-53	2-54
31	2-54	3-17	2-54	3-02

86Mar Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-23	1-31	1-19	1-19
3	1-09	1-20	1-09	1-18
6	1-15	1-19	1-12	1-12
7	1-26	1-47	1-23	1-47
8	1-47	1-51H	0-63	0-63
9	0-49	0-49	0-32	0-45
10	0-43	0-50	0-36	0-36
13	0-24	0-24	0-18L	0-18
14	0-29	0-34	0-22	0-31
15	0-34	0-46	0-30	0-42
16	0-50	0-50	0-33	0-43
17	0-54	0-59	0-50	0-52
20	0-25	0-47	0-25	0-47
21	0-55	0-57	0-47	0-50
22	0-61	0-61	0-37	0-37
23	0-42	0-45	0-34	0-45
24	0-38	0-43	0-38	0-42
27	0-52	1-00	0-51	1-00
28	1-17	1-29	1-11	1-29
29	1-23	1-34	1-13	1-13
30	1-19	1-19	1-12	1-12
31	1-12	1-29	1-12	1-18

86Mar Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-29	0-31	0-27	0-27
3	0-23	0-26	0-23	0-26
6	0-24	0-25	0-24	0-24
7	0-30	0-39	0-30	0-39
8	0-39	0-42H	0-18	0-18
9	0-12	0-13	0-08	0-12
10	0-10	0-12	0-09	0-09
13	0-05	0-06	0-04L	0-04
14	0-06	0-07	0-06	0-07
15	0-08	0-11	0-07	0-11
16	0-14	0-14	0-09	0-12
17	0-15	0-17	0-14	0-15
20	0-06	0-11	0-06	0-11
21	0-15	0-16	0-13	0-13
22	0-16	0-16	0-09	0-09
23	0-09	0-10	0-08	0-10
24	0-08	0-09	0-08	0-09
27	0-10	0-15	0-10	0-15
28	0-20	0-23	0-17	0-22
29	0-21	0-28	0-19	0-19
30	0-21	0-21	0-18	0-18
31	0-18	0-24	0-16	0-18

86Mar Strike 96.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-07	0-07	0-07	0-07
3				0-07N
6	0-05	0-06	0-05	0-05
7	0-06	0-10H	0-06	0-10
8	0-10	0-10	0-03	0-03
9				0-02N
10				0-02N
13	0-02	0-02	0-02	0-02
14				0-02N
15				0-03N
16	0-02	0-02	0-02	0-02
17	0-04	0-04	0-03	0-03
20				0-02N
21				0-03N
22				0-02N
23				0-02N
24	0-02	0-02	0-02	0-02
27	0-01	0-01	0-01L	0-01
28	0-03	0-03	0-02	0-03
29	0-03	0-03	0-02	0-02
30				0-03N
31				0-03N

86Mar Strike 98.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-02N
3				0-02N
6				0-02N
7				0-03N
8				0-01N
9				0-01N
10				0-01N
13	0-01	0-01H	0-01L	0-01
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Jan	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
1	**HOLIDAY**								
2					4	89	4		97
3			241		25	202			468
6		7**H**	625	224	4	153	7		1,020
7			390	23	63	245			721
8			90	85	7	313**H**	24		519
9			12	39	28	186			265
10				22	142	209			373
13				67	21	267	20	5**H**	380
14				350	1,348**H**	2**L**			1,700**H**
15			2**L**	106	248	35			391
16			2	157	347	17	2**L**		525
17				6	37	173	8		226
20			2	4	2**L**	25			33
21				2**L**	3	3			8**L**
22			695**H**	2	57	117			871
23			384	3	149	5			541
24			180	2	42	62	105**H**		391
27			200	509**H**	602	210	24		1,545
28			2	5	302	192	4		505
29				2	105	246	2		355
30			49	2	2	8			61
31				2	14	8			24
TOTAL		7	2,874	1,614	3,552	2,767	200	5	11,019

Call open contracts Reported in contracts—Future 86Mar

Jan	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
1	**HOLIDAY**								
2		9**H**	3,789**H**	4,247	4,285	1,777	84	55**H**	14,246**H**
3		9	3,678	4,247	4,310	1,779	84	55	14,162
6		2**L**	3,528	4,467	4,310	1,734	84	55	14,180
7		2	2,422	4,219	4,263**L**	1,879	84	55	12,924
8		2	2,212	4,206	4,265	1,871	74	55	12,685
9		2	2,200	4,239	4,289	1,967**H**	74	55	12,826
10		2	2,200	4,246	4,329	1,962	74	55	12,868
13		2	2,200	4,241	4,322	1,720	74	52**L**	12,611**L**
14		2	2,200	4,239	4,729	1,719	74	52	13,015
15		2	2,200	4,185	4,592	1,697	74	52	12,802
16		2	2,200	4,135	4,877	1,681**L**	72	52	13,019
17		2	2,200	4,129	4,912	1,750	71**L**	52	13,116
20		2	2,200	4,131	4,912	1,750	71	52	13,118
21		2	2,200	4,131	4,913	1,753	71	52	13,122
22		2	2,200	4,131	4,968	1,696	71	52	13,120
23		2	2,145	4,131	5,015	1,696	71	52	13,112
24		2	2,326	4,141	5,035	1,685	144**H**	52	13,385
27		2	2,153	4,631**H**	5,176	1,829	144	52	13,987
28		2	2,153	4,621	5,232**H**	1,732	123	52	13,915
29		2	2,142**L**	4,118**L**	4,725	1,714	122	52	12,875
30		2	2,142	4,118	4,625	1,716	122	52	12,777
31		2	2,142	4,118	4,624	1,716	122	52	12,776

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7-52N
3				7-50N
6				7-46N
7				8-36N
8				7-27N
9				6-50N
10				6-22N
13				5-20N
14				5-54N
15				6-29N
16				6-37N
17				6-58N
20				6-57N
21				7-00N
22				6-48N
23				7-00N
24				6-62N
27				7-48N
28				8-22N
29				8-00N
30				7-62N
31				8-14N

86Jun Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				5-53N
3				5-50N
6				5-46N
7				6-36N
8				5-29N
9				4-54N
10				4-31N
13				3-41N
14				4-08N
15				4-41N
16				4-47N
17				5-03N
20	4-26	5-01H	4-26L	5-01
21				5-09N
22				4-56N
23				5-06N
24				5-04N
27				5-50N
28				6-22N
29				6-01N
30				5-63N
31				6-15N

86Jun Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-00N
3				3-60N
6	3-60	3-60H	3-57	3-57
7				4-41N
8				3-43N
9				3-10N
10				2-56N
13				2-16N
14				2-43N
15				3-06N
16	3-07	3-12	3-05	3-12
17				3-28N
20	2-58	3-26	2-58L	3-26
21				3-29N
22				3-14N
23	3-18	3-27	3-18	3-27
24				3-24N
27				3-63N
28				4-32N
29				4-12N
30				4-10N
31				4-24N

86Jun Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-29N
3				2-24N
6	2-24	2-24	2-23	2-23
7				2-61N
8				2-12N
9				1-52N
10				1-42N
13	1-23	1-34	1-15L	1-15
14	1-26	1-36	1-26	1-36
15	1-46	1-57	1-46	1-56
16	1-56	1-60	1-44	1-60
17	2-06	2-17	2-06	2-09
20	1-40	2-03	1-40	2-03
21	2-17	2-17	2-05	2-06
22	2-14	2-16	1-57	1-57
23	1-63	2-03	1-59	2-03
24	1-58	2-00	1-58	2-00
27	2-12	2-28	2-10	2-28
28	2-46	2-57H	2-38	2-57
29	2-52	2-57	2-39	2-39
30	2-35	2-44	2-35	2-39
31	2-41	2-56	2-41	2-50

86Jun Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-19	1-23	1-19	1-19
3	1-14	1-15	1-10	1-15
6	1-15	1-17	1-15	1-16
7	1-22	1-42H	1-22	1-42
8				1-07N
9	0-58	0-58	0-47	0-58
10	0-61	0-61	0-50	0-54
13	0-44	0-50	0-41L	0-41
14	0-43 0-44	0-53	0-43	0-53
15	0-54	1-01	0-54	1-01
16	0-62	1-03	0-58	1-03
17	1-11	1-17	1-09	1-13
20	0-57	1-07	0-57	1-07
21	1-17	1-17	1-04	1-09
22	1-16	1-16	1-00	1-00
23	1-03	1-03	0-58	1-02
24	0-63	1-04	0-63	1-02
27	1-09	1-21	1-09	1-16
28	1-30	1-40	1-27	1-40
29	1-35	1-41	1-27	1-27
30	1-26	1-32	1-25	1-27
31	1-29	1-40	1-29	1-35

86Jun Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-39	0-40	0-36	0-36
3	0-34	0-36	0-33	0-35
6	0-35	0-35	0-35	0-35
7	0-38	0-50	0-38	0-50
8	0-50	0-50	0-29	0-29
9	0-20	0-25	0-20L	0-25
10	0-25	0-26	0-25	0-25
13	0-20	0-23	0-20	0-20
14				0-26N
15	0-27	0-32	0-26	0-32
16	0-29	0-32	0-28	0-32
17	0-38	0-41	0-38	0-40
20	0-27	0-35	0-27	0-35
21	0-41	0-41	0-36	0-36
22	0-40	0-40	0-31	0-31
23	0-32	0-33	0-31	0-33
24	0-31	0-32	0-31	0-32
27	0-34	0-40	0-34	0-40
28	0-46	0-51	0-44	0-51
29	0-50	0-54H	0-43	0-43
30	0-43	0-45	0-43	0-43
31	0-45	0-52	0-45	0-48

Call volume of sales Reported in contracts—Future 86Jun

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2					155	52	207
3					304	422H	726
6			15	15	529	300	859
7					235	330	565
8						50	50
9					2L	7	9L
10					800	50	850
13				204	77	2L	283
14				198	315		513
15				6	7	2	15
16			261H	650H	2	2	915H
17				3	103	3	109
20		50H	50	152	2	2	256
21					220		220
22				4	19	4	27
23			2L	2L	902H	2	908
24				3	402	2	407
27				2	123	2	127
28				151			151
29				4	503	349	856
30					315		315
31				4	264	8	276
TOTAL		50	328	1,398	5,279	1,589	8,644

Call open contracts Reported in contracts—Future 86Jun

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2		209H	219L	965L	1,792L	1,459L	4,644L
3		209	219	965	1,959	1,779	5,131
6		209	234	980	2,299	2,053	5,775
7		209	234	980	2,534	2,383H	6,340
8		209	234	980	2,534	2,333	6,290
9		209	234	980	2,534	2,333	6,290
10		209	234	980	2,835	2,333	6,591
13		209	234	1,169	2,835	2,333	6,780
14		209	234	1,282	3,150	2,333	7,208
15		209	234	1,287	3,155	2,333	7,218
16		209	495H	1,537	3,155	2,333	7,729
17		209	495	1,538	3,245	2,333	7,820
20		209	495	1,551	3,245	2,333	7,833
21		209	495	1,551	3,415	2,333	8,003
22		209	495	1,551	3,430	2,333	8,018
23		209	494	1,551	4,330	2,333	8,917
24		209	494	1,552H	4,730	2,333	9,318
27		209	494	1,552	4,851	2,333	9,439H
28		209	494	1,550	4,851	2,333	9,437
29		209	494	1,550	4,377	1,990	8,620
30		209	494	1,550	4,592	1,990	8,835
31		209	494	1,548	4,852H	1,990	9,093

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7-00N
3				6-62N
6				6-58N
7				7-48N
8				6-40N
9				5-59N
10				5-43N
13				4-52N
14				5-13N
15				5-54N
16				5-60N
17				6-18N
20				6-18N
21				6-21N
22				6-08N
23				6-21N
24				6-21N
27				7-02N
28				7-36N
29				7-16N
30				7-14N
31				7-32N

86Sep Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				5-10N
3				5-06N
6				5-03N
7				5-52N
8				4-55N
9				4-13N
10				4-01N
13				3-24N
14				3-47N
15				4-14N
16				4-19N
17				4-40N
20				4-40N
21				4-42N
22				4-31N
23				4-40N
24				4-40N
27				5-15N
28				5-47N
29				5-27N
30				5-25N
31				5-41N

86Sep Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				3-38N
3				3-33N
6				3-30N
7	3-54	4-07	3-54	4-07
8	4-05	4-05	3-18	3-18
9				2-49N
10				2-41N
13				2-13N
14	2-38	2-38	2-32L	2-32
15				2-57N
16				2-62N
17				3-14N
20				3-14N
21				3-15N
22				3-05N
23				3-13N
24				3-13N
27				3-43N
28				4-06N
29	4-08	4-08H	3-52	3-52
30				3-50N
31				4-01N

86Sep Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-20N
3				2-14N
6				2-12N
7	2-36	2-45H	2-36	2-45
8	2-42	2-42	2-00	2-00
9				1-42N
10				1-40N
13				1-22N
14	1-41	1-41	1-37L	1-37
15				1-54N
16				1-59N
17				2-08N
20				2-08N
21				2-06N
22				1-63N
23				2-05N
24				2-05N
27	2-20	2-26	2-19	2-26
28				2-47N
29				2-32N
30				2-31N
31				2-43N

86Sep Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1-23N
3				1-18N
6				1-16N
7	1-36	1-40H	1-36	1-40
8	1-39	1-39	1-07	1-07
9				0-58N
10				0-58N
13	0-50	0-55	0-49L	0-50
14				0-59N
15	1-07	1-09	1-07	1-09
16				1-10N
17				1-20N
20				1-20N
21				1-18N
22				1-12N
23				1-16N
24				1-16N
27				1-29N
28				1-45N
29				1-34N
30				1-33N
31				1-40N

86Sep Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-48N
3				0-43N
6				0-42N
7				0-56N
8				0-36N
9				0-29N
10				0-30N
13				0-26N
14				0-33N
15				0-41N
16				0-41N
17				0-48N
20				0-48N
21				0-47N
22				0-44N
23				0-46N
24				0-46N
27				0-52N
28				0-62N
29				0-55N
30				0-54N
31				0-59N

Call volume of sales Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2							
3							
6							
7			10	5L	15		30
8			25H	25	15		65
9							
10							
13					65H		65
14			5L	5			10
15					5L		5L
16							
17							
20							
21							
22							
23							
24							
27				100H			100H
28				10			10
29			10				10
30							
31							
TOTAL			50	145	100		295

Call open contracts Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2	5H	10H	10L	12L	15L	5H	57L
3	5	10	10	12	15	5	57
6	5	10	10	12	15	5	57
7	5	10	16	16	25	5	77
8	5	10	41	41	40	5	142
9	5	10	41	41	40	5	142
10	5	10	41	41	40	5	142
13	5	10	41	41	100	5	202
14	5	10	46H	46	100	5	212
15	5	10	46	46	102H	5	214
16	5	10	46	46	102	5	214
17	5	10	46	46	102	5	214
20	5	10	46	46	102	5	214
21	5	10	46	46	102	5	214
22	5	10	46	46	102	5	214
23	5	10	46	46	102	5	214
24	5	10	46	46	102	5	214
27	5	10	46	146	102	5	314
28	5	10	46	156H	102	5	324H
29	5	10	36	156	102	5	314
30	5	10	36	156	102	5	314
31	5	10	36	156	102	5	314

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Mar Strike 84.00				86Mar Strike 86.00				86Mar Strike 88.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				9-28N				7-28N				5-28N
4				9-56N				7-56N				5-56N
5				9-22N				7-22N				5-22N
6				9-00N				7-00N	5-11	5-11H	4-56L	5-00
7				8-30N				6-30N				4-30N
10				9-08N				7-08N				5-08N
11				9-46N				7-46N				5-46N
12				9-52N				7-52N				5-52N
13				10-16N				8-16N				6-16N
14				11-20N				9-20N				7-20N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				11-32N				9-32N				7-32N
19				11-00N				9-00N				7-00N
20				11-20N				9-20N				7-20N
21				12-14N				10-14N				8-14N
24												
25												
26												
27												
28												

	86Mar Strike 90.00				86Mar Strike 92.00					86Mar Strike 94.00			
Feb	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
3	3-10	3-30	3-10	3-30	1-25	1-37	1-24	1-37		0-19	0-25	0-19	0-25
4				3-58N	1-59	2-08	1-55	1-61		0-34	0-40	0-31	0-35
5				3-23N	1-57	1-63	1-35	1-35		0-34	0-35	0-24	0-24
6	3-22	3-22	2-59	3-02	1-28	1-31	1-08	1-15		0-22	0-22	0-14	0-16
7	2-09	2-37	1-60L	2-33	0-42	0-56	0-35L	0-55	0-53	0-07	0-08	0-05L	0-07
10	2-36	3-09	2-36	3-09	0-54	1-16	0-54	1-16		0-06	0-13	0-06	0-13
11	3-32	3-47	3-30	3-47	1-32	1-49	1-32	1-49		0-16	0-24	0-16	0-22
12	3-45	3-53	3-42	3-53	1-45	2-03	1-43	1-54		0-17	0-29	0-17	0-22
13	4-03	4-17	4-03	4-17	2-14	2-18	1-60	2-18		0-30	0-34	0-26	0-34
14	4-51	5-20	4-51	5-20	2-48	3-20	2-46	3-20		0-56	1-26	0-53	1-24
17	HOLIDAY				HOLIDAY					HOLIDAY			
18				5-32N	3-11	3-33H	3-11	3-32		1-30	1-35	1-14	1-34
19	5-49	5-49H	4-63	5-00				3-00N		1-05	1-46	1-03	1-05
20	5-03	5-20	4-63	5-20				3-20N		1-05	1-23	0-63	1-23
21				6-14N				4-14N		1-52	2-24H	1-52	2-13
24													
25													
26													
27													
28													

	86Mar Strike 96.00				86Mar Strike 98.00			
Feb	Open	High	Low	Close	Open	High	Low	Close
3				0-03N				0-01N
4	0-06	0-06	0-06	0-06				0-01N
5	0-05	0-05	0-03	0-03				0-01N
6	0-02	0-02	0-02L	0-02				0-01N
7				0-01N				0-01N
10				0-02N				0-01N
11				0-02N				0-01N
12	0-03	0-03	0-02	0-02				0-01N
13	0-03	0-04	0-03	0-04				0-01N
14	0-06	0-12	0-06	0-12				0-01N
17	HOLIDAY				HOLIDAY			
18	0-14	0-15	0-09	0-14				0-01N
19	0-07	0-18	0-07	0-07				0-01N
20	0-06	0-08	0-04	0-07				0-01N
21	0-15	0-30H	0-15	0-19				0-01N
24								
25								
26								
27								
28								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				29	2L	13			44L
4					643	1,162H	2		1,807
5					222	107	2		331
6			395H	8L	152	57	2		614
7				322	1,427H	450	1L		2,200
10				12	708	23			743
11				97	157	138			392
12					1,099	205			1,304
13				341	597	1,142	152		2,232H
14				53	143	1,052	879		2,127
17	**HOLIDAY**								
18				430H	19	283	1,152		1,884
19				10		53	385		448
20				189		10L	120		319
21						60	1,163H		1,223
24									
25									
26									
27									
28									
TOTAL			395	1,491	5,169	4,755	3,858		15,668

Call open contracts Reported in contracts—Future 86Mar

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3		2H	2,142H	4,118H	4,613	1,711	122	52H	12,760H
4		2	2,142	3,996	4,374	896L	121	52	11,583
5		2	2,142	3,996	4,329	995	120	52	11,636
6		2	1,842	3,996	4,349	987	119	52	11,347
7		2	1,842	3,751	4,720H	1,002	118L	52	11,487
10		2	1,842	3,741	4,720	1,000	118	52	11,475
11		2	58L	3,741	4,691	999	118	52	9,661
12		2	58	3,741	4,019	1,073	118	52	9,063
13		2	58	3,415	3,832	1,881H	264	52	9,504
14		2	58	2,519	3,646	1,486	1,114	52	8,877
17	**HOLIDAY**								
18		2	58	2,219	3,648	1,405	2,178	52	9,562
19		2	58	2,219	3,333	1,297	2,541	52	9,502
20		2	58	463L	792L	1,296	2,669H	52	5,332L
21									
24									
25									
26									
27									
28									

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 84.00				86Jun Strike 86.00				86Jun Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				8-44N				6-45N	4-37	4-50	4-37L	4-50
4				9-10N				7-10N				5-13N
5				8-40N				6-40N				4-46N
6				8-16N				6-16N				4-26N
7				7-48N				5-50N				4-00N
10				8-26N				6-26N				4-33N
11				9-00N				7-00N				5-04N
12				9-06N				7-08N				5-11N
13				9-34N				7-34N				5-36N
14				10-38N				8-38N	6-41	6-41	6-41	6-41
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				10-54N				8-54N				6-55N
19				10-22N				8-23N				6-24N
20				10-40N				8-40N				6-41N
21				11-54N				9-54N				7-55N
24				12-40N				10-40N	8-00	9-01	8-00	8-40
25				12-24N	10-32	10-32H	10-24L	10-24	8-28	8-28	8-26	8-26
26				12-52N				10-52N				8-53N
27				14-22N				12-22N	10-06	10-23H	10-06	10-23
28				14-32N				12-32N				10-32N

	86Jun Strike 90.00				86Jun Strike 92.00				86Jun Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	2-54	3-06	2-54	3-06	1-38	1-48	1-38	1-48	0-50	0-56	0-50	0-56
4	3-37	3-37	3-26	3-29	2-06	2-06	2-00	2-03	1-00	1-06	1-00	1-03
5	3-23	3-28	3-02	3-02	1-60	2-05	1-48	1-48	1-00	1-05	0-55	0-56
6	3-04	3-04	2-51	2-51	1-45	1-45	1-37	1-37	0-53	0-55	0-46	0-49
7	2-16	2-31	2-07L	2-30	1-16	1-23	1-08L	1-22	0-37	0-41	0-36L	0-40
10	2-33	2-56	2-33	2-56	1-24	1-37	1-24	1-37	0-42	0-47	0-42	0-47
11	3-11	3-19	3-08	3-19	1-50	1-55	1-49	1-55	0-55	0-58	0-49	0-58
12	3-10	3-24	3-10	3-24	1-50	1-62	1-50	1-60	0-52	0-62	0-51	0-60
13				3-47N	2-11	2-11	2-06	2-11	1-03	1-08	1-00	1-06
14	4-07	4-47	4-07	4-44	2-32	3-03	2-32	3-01	1-21	1-47	1-21	1-47
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				4-61N	3-25	3-25	3-14	3-18	1-53	1-62	1-38	1-56
19				4-33N	2-60	3-22	2-58	2-58	1-40	1-61	1-40	1-41
20	4-40	4-48	4-24	4-48	2-63	3-07	2-53	3-07	1-45	1-54	1-37	1-54
21				5-58N				4-08N	2-16	2-42	2-15	2-39
24	7-03	7-03	6-41	6-41	4-06	5-07	4-06	4-53	2-38	3-32	2-31	3-14
25	6-31	6-33	6-28	6-28	4-44	4-49	4-38	4-44	3-00	3-10	2-63	3-10
26	6-35	6-55	6-35	6-55	4-58	4-60	4-44	4-59	3-03	3-21	3-03	3-20
27	8-06	8-40H	8-06	8-26	6-17	6-44H	5-63	6-30	3-62	5-01	3-62	4-43
28				8-33N	6-39	6-39	6-17	6-38	5-60	5-60H	4-31	4-51

	86Jun Strike 96.00				86Jun Strike 98.00				86Jun Strike 100.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12	0-25	0-26	0-25L	0-25	0-10	0-11	0-10L	0-11				
13	0-28	0-29	0-26	0-29				0-11N				
14	0-41	0-55	0-41	0-55	0-20	0-24	0-20	0-24				
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	0-58	0-63	0-51	0-60				0-27N				
19	0-51	0-63	0-51	0-53	0-25	0-27	0-23	0-23				
20	0-54	0-59	0-51	0-59				0-26N				
21	1-10	1-30	1-10	1-30	0-38	0-47	0-36	0-47				
24	1-28	2-01	1-25	1-56	0-46	1-07	0-45	1-00	0-30	0-30	0-30L	0-30
25	1-48	1-56	1-45	1-56	0-56	1-00	0-56	1-00	0-30	0-32	0-30	0-32
26	1-53	2-00	1-44	2-00	0-63	1-03	0-61	1-03	0-31	0-33	0-31	0-33
27	2-22	3-15	2-22	3-08	1-22	2-02	1-22	1-52	0-50	1-09	0-50	1-03
28	4-23	4-23H	2-63	3-12	2-57	2-57H	1-47	1-63	1-50	1-57H	1-00	1-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3			2	7	274	4				287
4				3		1,262				1,265
5				112	127	785				1,024
6				2	2L	379				383
7				2	632H	3				637
10				1L		326				327
11				3	25	1,373				1,401
12				2	4	2,970H	100	600H		3,676H
13					159	44	47			250
14			1L	2	152	672	202	10L		1,039
17	HOLIDAY									
18					115	243	22			380
19					22	135	52	20		229L
20				6	2	156	186	20		370
21						465	39	76		580
24			2	2	507	582	165	147		1,405
25		1H	3	8	112	890	5L	124	146	1,289
26				146H	63	2L	1,647H	73	3L	1,934
27			14H	38	86	68	35	241	16	498
28					25	3	49	120	169H	366
TOTAL		1	22	334	2,307	10,362	2,549	1,431	334	17,340

Call open contracts Reported in contracts—Future 86Jun

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3		209H	494	1,553H	4,660	1,990L				8,906L
4		209	494	1,551	4,660	2,842				9,756
5		209	494	1,493	4,621	2,623				9,440
6		209	494	1,443	4,621	2,768				9,535
7		209	494	1,443	4,922	2,815				9,883
10		209	494	1,443	4,922	2,915				9,983
11		209	494	1,443	4,922	3,831				10,899
12		209	494	1,443	4,924	4,799	100L	600		12,569
13		209	494	1,443	4,927H	4,826	145	600		12,644
14		209	495H	1,443	4,927	5,330H	325	610		13,339H
17	HOLIDAY									
18		209	495	1,443	4,730	5,265	324	610		13,076
19		209	495	1,443	4,730	5,067	330	610		12,884
20		209	495	1,438	4,682	4,948	439	600		12,811
21		209	495	1,442	4,682	4,775	450	615		12,668
24		209	494	1,440	4,225	4,767	550	700		12,385
25		209	491	1,440	4,153	4,148	550	725H	146L	11,862
26		209	345	1,289	4,153	4,147	1,590	659	147	12,539
27		209	331	1,251L	4,139	4,138	1,555	630	163	12,414
28		209	316L	1,251	4,134L	4,135	1,596H	555L	297H	12,493

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				7-62**N**				6-03**N**				4-25**N**
4				8-32**N**				6-36**N**				4-52**N**
5				7-62**N**				6-04**N**				4-25**N**
6				7-36**N**				5-46**N**				4-06**N**
7				7-04**N**				5-17**N**				3-48**N**
10				7-45**N**				5-53**N**				4-10**N**
11				8-20**N**				6-24**N**				4-33**N**
12				8-28**N**				6-30**N**	4-45	4-46	4-45**L**	4-45
13				8-56**N**				6-58**N**				5-06**N**
14				9-60**N**				7-60**N**				6-01**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				10-14**N**				8-14**N**				6-20**N**
19				9-50**N**				7-50**N**				5-60**N**
20				10-02**N**				8-02**N**				6-11**N**
21				11-16**N**				9-16**N**				7-20**N**
24				12-08**N**				10-08**N**				8-09**N**
25	11-55	11-55	11-52	11-52	9-59	9-59	9-53**L**	9-53	7-62	7-62	7-55	7-55
26	11-44	12-18**H**	11-44**L**	12-18	10-03	10-20**H**	10-03	10-20	8-03	8-22**H**	8-03	8-22
27				13-60**N**				11-61**N**				9-63**N**
28				14-06**N**				12-05**N**				10-06**N**

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	2-53	2-58	2-53**L**	2-58				1-53**N**				1-04**N**
4				3-19**N**				2-07**N**				1-16**N**
5				3-00**N**	2-01	2-01	1-58	1-58				1-07**N**
6				2-49**N**				1-47**N**				0-63**N**
7				2-29**N**	1-29	1-31	1-29**L**	1-31				0-55**N**
10				2-52**N**				1-46**N**				0-63**N**
11				3-08**N**				1-62**N**				1-08**N**
12	3-08	3-12	3-08	3-12	1-62	2-01	1-62	2-01				1-10**N**
13				3-34**N**				2-17**N**				1-20**N**
14				4-20**N**				2-58**N**				1-51**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	4-34	4-36	4-34	4-36				3-10**N**				2-01**N**
19				4-19**N**				2-59**N**	1-55	1-55	1-53**L**	1-53
20				4-32**N**				3-07**N**				2-00**N**
21				5-33**N**	3-53	3-59	3-52	3-58				2-42**N**
24				6-15**N**	3-63	4-38	3-63	4-38				3-12**N**
25	6-08	6-08	6-04	6-04	4-30	4-30	4-26	4-26				3-04**N**
26	5-60	6-26**H**	5-60	6-26	4-41	4-45**H**	4-41	4-45	3-18	3-20**H**	3-18	3-20
27				8-00**N**				6-09**N**				4-32**N**
28				8-08**N**				6-20**N**				4-45**N**

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20	1-11 1-06	1-13	1-05**L**	1-13								
21	1-30	1-43	1-30	1-43								
24	1-46	2-04	1-46	2-04								
25				1-63**N**	1-23	1-24	1-11**L**	1-18				
26	2-00	2-10**H**	1-60	2-10	1-15	1-22	1-14	1-22				
27				3-08**N**	1-57	2-05	1-55	2-02				
28				3-20**N**	2-55	2-55**H**	2-08	2-12	1-15	1-23**H**	1-13**L**	1-23

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3										
4				10						10L
5					80					80
6										
7					10					10
10										
11										
12			34H	600H	600H					1,234
13										
14										
17	**HOLIDAY**									
18				32						32
19						1,000H				1,000
20							191			191
21					37		185			222
24					5		50L			55
25	1L	2L	2L	2L	2L			1,175H		1,184
26	4H	8H	8	8	8	5L	1,101	770		1,912
27							2,000H	140		2,140H
28								101L	940H	1,041
TOTAL	5	10	44	652	742	1,005	3,527	2,186	940	9,111

Call open contracts Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3	5H	10H	36	156L	102L	5L				314L
4	5	10	36	166	102	5				324
5	5	10	36	156	182	5				394
6	5	10	36	156	182	5				394
7	5	10	36	156	192	5				404
10	5	10	36	156	192	5				404
11	5	10	36	156	192	5				404
12	5	10	42H	610	792H	5				1,464
13	5	10	24	610	792	5				1,446
14	5	10	16	610	792	5				1,438
17	**HOLIDAY**									
18	5	10	16	642H	792	5				1,470
19	5	10	16	610	792	1,002H				2,435
20	5	10	16	610	792	1,002	191L			2,626
21	5	10	16	610	792	1,002	326			2,761
24	5	10	16	610	787	1,002	351			2,781
25	5	10	14	608	787	1,002	351	1,125L		3,902
26	5	10	12L	605	750	1,002	1,365H	1,845		5,594
27	5	10	12	605	750	1,002	1,365	1,845		5,594
28	5	10	12	605	750	1,002	1,365	1,910H	940H	6,599H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 84.00

Mar	Open	High	Low	Close
3				15-20N
4				15-39N
5				13-63N
6				14-30N
7				15-00N
10				16-26N
11				16-36N
12				16-42N
13				16-16N
14				16-36N
17				16-16N
18				15-42N
19				15-62N
20				16-14N
21				15-48N
24				16-42N
25				16-44N
26				17-14N
27				18-02N
28	**HOLIDAY**			
31				18-48N

86Jun Strike 86.00

Mar	Open	High	Low	Close
3				13-20N
4				13-39N
5				11-63N
6				12-30N
7				13-00N
10				14-26N
11				14-36N
12				14-42N
13				14-16N
14				14-36N
17				14-16N
18				13-42N
19				13-62N
20				14-14N
21				13-48N
24				14-42N
25				14-44N
26				15-14N
27				16-02N
28	**HOLIDAY**			
31				16-48N

86Jun Strike 88.00

Mar	Open	High	Low	Close
3				11-21N
4				11-39N
5				9-63N
6				10-30N
7				11-00N
10				12-26N
11				12-36N
12				12-42N
13				12-16N
14				12-36N
17				12-16N
18				11-42N
19				11-62N
20				12-14N
21				11-48N
24				12-42N
25				12-44N
26				13-14N
27				14-02N
28	**HOLIDAY**			
31				14-48N

86Jun Strike 90.00

Mar	Open	High	Low	Close
3				9-23N
4				9-39N
5				8-00N
6				8-30N
7				9-00N
10				10-26N
11				10-36N
12				10-42N
13				10-16N
14				10-36N
17				10-16N
18				9-42N
19				9-63N
20				10-14N
21				9-48N
24				10-42N
25				10-44N
26				11-14N
27				12-02N
28	**HOLIDAY**			
31				12-48N

86Jun Strike 92.00

Mar	Open	High	Low	Close
3				7-25N
4				7-40N
5	6-09	6-09	6-06L	6-06
6	6-48	6-50	6-33	6-33
7	6-44	7-04	6-44	7-04
10	7-54	8-28	7-54	8-28
11				8-37N
12	8-43	8-44	8-43	8-44
13	7-44	8-17	7-44	8-17
14	8-56	9-03H	8-37	8-37
17	8-24	8-25	8-17	8-17
18	7-33	8-00	7-33	7-44
19	7-32	8-03	7-32	8-02
20	8-22	8-22	8-14	8-14
21	8-28	8-28	7-50	7-50
24	8-40	8-42	8-40	8-42
25				8-44N
26				9-14N
27				10-02N
28	**HOLIDAY**			
31				10-48N

86Jun Strike 94.00

Mar	Open	High	Low	Close
3	5-32	5-32	5-29	5-32
4				5-48N
5				4-21N
6	5-15	5-15	4-48L	4-48
7	4-60	5-12	4-60	5-12
10	6-04	6-30	6-04	6-30
11				6-40N
12	6-48	6-48	6-46	6-46
13				6-20N
14	6-60	6-60	6-41	6-41
17				6-19N
18	6-00	6-26	5-48	5-48
19				6-03N
20				6-16N
21				5-51N
24				6-43N
25				6-44N
26				7-14N
27	7-63	8-06H	7-63	8-02
28	**HOLIDAY**			
31				8-48N

86Jun Strike 96.00

Mar	Open	High	Low	Close
3	3-02	3-50	3-00	3-50
4	4-28	4-31H	4-02	4-02
5	3-10	3-10	2-48	2-52
6				3-12N
7	3-08	3-34	2-36L	3-34
10				4-44N
11				4-53N
12				4-58N
13				4-35N
14				4-51N
17				4-30N
18				3-61N
19				4-16N
20				4-27N
21				4-00N
24				4-48N
25				4-49N
26				5-15N
27				6-03N
28	**HOLIDAY**			
31				6-48N

86Jun Strike 98.00

Mar	Open	High	Low	Close
3	1-48	2-27	1-47	2-27
4	2-51	2-59	2-38	2-38
5	2-26	2-26	1-38	1-38
6	2-40	2-45	1-61	1-61
7	1-56	2-14	1-31L	2-14
10	2-44	3-10	2-44	3-10
11	3-27	3-27	3-15	3-15
12				3-19N
13	2-30	2-63	2-30	2-63
14	3-22	3-27	3-12	3-12
17				2-59N
18	2-38	2-55	2-20	2-33
19				2-47N
20				2-53N
21	2-47	2-47	2-28	2-28
24				3-04N
25				3-04N
26	3-24	3-27	3-24	3-27
27				4-09N
28	**HOLIDAY**			
31	4-44	4-51H	4-44	4-51

86Jun Strike 100.00

Mar	Open	High	Low	Close
3	0-60	1-27	0-60	1-27
4	1-47	1-53	1-33	1-33
5	1-23	1-23	0-52L	0-55
6	1-33	1-33	1-07	1-07
7	1-02	1-16	0-52	1-15
10	1-18	1-58	1-18	1-58
11	2-04	2-18	1-59	1-59
12	2-11	2-11	1-57	2-00
13	1-42	1-45	1-27	1-45
14	1-55	2-06	1-55	1-60
17	2-02	2-02	1-36	1-43
18	1-26	1-47	1-18	1-27
19	1-18	1-37	1-18	1-33
20	1-39	1-41	1-30	1-37
21	1-43	1-43	1-21	1-21
24	1-31	1-44	1-29	1-44
25	1-47	1-47	1-38	1-44
26	1-49	1-56	1-48	1-56
27	2-24	2-32	2-16	2-30
28	**HOLIDAY**			
31	2-33	3-03H	2-33	3-03

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Jun Strike 102.00					86Jun Strike 104.00				86Jun Strike 106.00			
Mar	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3													
4	1-00	1-00	0-50	0-50		0-27	0-27	0-23	0-23				
5	0-45	0-45	0-24L	0-26					0-12N				
6	0-50	0-50	0-36	0-36		0-27	0-27	0-20	0-21				
7	0-34	0-44	0-26	0-43		0-18	0-22	0-13L	0-22				
10	0-50	1-09	0-50	1-05		0-27	0-40	0-27	0-35				
11	1-14	1-17	1-04	1-04		0-38	0-43	0-35	0-36	0-23	0-23H	0-17	0-17
12	1-15	1-15	0-63	1-05		0-41	0-41	0-30	0-33	0-21	0-21	0-15	0-16
13	0-53	0-60	0-46	0-60		0-26	0-28	0-23	0-28	0-12	0-13	0-12	0-13
14	1-01	1-08	0-63	0-63		0-35	0-36	0-32	0-32	0-15	0-16	0-15	0-15
17	1-06	1-06	0-53	0-55		0-33	0-33	0-24	0-24	0-09	0-09	0-08	0-08
18	0-46	0-55	0-37	0-45		0-18	0-25	0-17	0-19	0-08	0-08	0-08	0-08
19	0-42	0-50	0-42	0-46		0-16	0-21	0-16	0-19	0-08	0-08	0-08	0-08
20	0-49	0-51	0-44	0-49		0-23	0-23	0-21	0-21	0-08	0-08	0-08	0-08
21	0-53	0-53	0-35	0-35		0-21	0-21	0-14	0-14	0-04	0-04	0-03L	0-03
24	0-44	0-49	0-43	0-49		0-17	0-19	0-17	0-19	0-06	0-07	0-06	0-07
25	0-54	0-54	0-44	0-46		0-20	0-20	0-18	0-18				0-06N
26	0-51	0-57	0-50	0-57		0-19	0-21	0-19	0-21	0-07	0-07	0-06	0-06
27	1-11	1-18	1-08	1-16	1-17	0-28	0-36	0-28	0-36	0-10	0-10	0-10	0-10
28	**HOLIDAY**					**HOLIDAY**				**HOLIDAY**			
31	1-10	1-40H	1-10	1-40		0-32	0-46H	0-32	0-46	0-11	0-14	0-11	0-14

Call volume of sales Reported in contracts—Future 86Jun

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3						423	22L	243	77				765
4					100			9	2,668H	500	1,000H		4,277H
5					330		26	38	1,189	40			1,623
6					20	220		533	1,095	2L	304		2,174
7					250	250	300H	709H	101	510	467		2,587
10					10	115		117	262	691	146		1,341
11								10	721	384	32	50	1,197
12					4L	2L			170	376	202		754
13					4			230	224	228	73	18	777
14					436H	165		40	255	108	24	25	1,053
17					44	50		4	47	362	26	275H	808
18					177	581H		2L	53	138	4	7	962
19					112				557	581	200	13	1,463
20					202				25L	27	6	1L	261L
21					106			502	682	474	2L	6	1,772
24					208				330	169	202	26	935
25					50				126	438	2		616
26								36	353	400	3	2	794
27						21			37	561	127	3	749
28	**HOLIDAY**												
31									551	743H	604	42	1,940
TOTAL					2,053	1,827	348	2,473	9,523	6,732	3,424	468	26,848

Call open contracts Reported in contracts—Future 86Jun

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3		205H	316H	1,251H	4,134H	3,987H	1,570H	756	265L				12,484L
4		205	316	1,251	3,854	3,812	1,560	755L	2,014	500L	1,000L		15,267
5		205	316	1,251	3,769	3,812	1,559	763	2,927	540	1,000		16,142
6		205	316	1,251	3,762	3,805	1,559	1,012	3,515	540	1,030		16,995
7		205	316	1,251	3,105	3,152	1,515	1,468	3,605	995	1,211		16,823
10		205	316	1,205	2,605	3,118	1,515	1,544	3,570	1,581	1,311		16,970
11		205	316	1,195	2,605	3,092	1,515	1,554	4,255	1,665	1,308	50L	17,760
12		205	316	1,195	2,601	3,093	1,515	1,554	4,397	1,793	1,313	50	18,032
13		205	316	1,195	2,599	3,093	1,515	1,694	4,567	1,823	1,338	66	18,411
14		205	316	1,195	2,304	3,043	1,515	1,694	4,590	1,868	1,338	91	18,159
17		205	316	1,195	2,342	3,093	1,515	1,692	4,627	2,114	1,339	291	18,729
18		205	316	1,195	2,291	2,923	1,515	1,692	4,626	2,202	1,339	291	18,595
19		205	316	1,195	2,346	2,923	1,515	1,702H	5,176	2,595	1,337	302	19,612H
20		205	316	1,190	2,175	2,923	1,515	1,702	5,068	2,590	1,337	302	19,323
21		205	79	765L	1,875	2,923	1,515	1,562	5,248	2,764	1,337	302	18,575
24		200L	50L	765	1,826	2,923	1,515	1,562	5,316H	2,675	1,137	328	18,297
25		200	50	765	1,605	2,923	1,515	1,562	5,291	3,035	1,137	328	18,411
26		200	50	765	923	2,623	1,515	1,526	5,271	3,082	1,136	328	17,419
27		200	50	765	482L	2,129	1,513L	1,526	5,260	2,943	1,149	331	16,348
28	**HOLIDAY**												
31		200	50	765	482	878L	1,513	1,526	4,940	3,130H	1,346H	333H	15,163

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				14-60N				12-60N				10-60N
4				15-14N				13-14N				11-14N
5				13-32N				11-32N				9-32N
6				13-60N				11-60N				9-61N
7				14-32N				12-32N				10-32N
10				16-00N				14-00N				12-00N
11				16-12N				14-12N				12-12N
12				16-18N				14-18N				12-18N
13				15-54N				13-54N				11-54N
14				16-10N				14-10N				12-11N
17				15-52N				13-52N				11-52N
18				15-12N				13-12N				11-12N
19				15-32N				13-32N				11-32N
20				15-46N				13-46N				11-46N
21				15-16N				13-16N				11-16N
24				16-08N				14-08N				12-08N
25				16-08N				14-08N				12-08N
26				16-40N				14-40N				12-40N
27				17-30N				15-30N				13-30N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				18-14N				16-14N				14-14N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				8-60N				7-00N				5-19N
4				9-14N				7-21N				5-38N
5				7-37N				5-53N				4-16N
6				8-00N				6-14N				4-40N
7				8-34N				6-42N				5-00N
10				10-01N				8-03N				6-16N
11				10-12N				8-13N				6-26N
12				10-18N				8-22N				6-33N
13				9-55N				7-58N				6-09N
14				10-13N				8-15N				6-22N
17				9-54N				7-56N				6-04N
18				9-14N				7-18N				5-35N
19				9-32N				7-34N				5-53N
20				9-46N				7-49N				5-62N
21				9-16N				7-19N				5-34N
24				10-08N				8-09N				6-18N
25				10-08N				8-09N				6-17N
26				10-40N				8-40N				6-44N
27				11-30N				9-30N				7-32N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				12-14N				10-14N				8-15N

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				3-53N				2-39N	1-37	1-41	1-37	1-41
4				4-04N	2-63	2-63	2-49	2-49	2-00 1-63	2-00	1-51	1-51
5				2-61N				1-60N	1-41	1-41	1-12L	1-12
6				3-18N				2-12N	1-23	1-33	1-23	1-25
7	3-26	3-35	3-26L	3-35	2-12	2-18	2-09L	2-18	1-22	1-32	1-22	1-32
10				4-42N				3-18N	1-59	2-10	1-59	2-10
11				4-50N				3-29N	2-26	2-26	2-17	2-20
12				4-56N				3-30N				2-22N
13				4-34N				3-13N	1-52	2-09	1-52	2-09
14				4-45N				3-24N	2-29	2-29	2-17	2-17
17				4-32N				3-08N				2-04N
18				4-02N				2-51N	1-46	2-10	1-46	1-54
19				4-19N				2-62N	1-50	1-60	1-48	1-60
20				4-24N				3-02N				1-62N
21	4-28	4-28	3-61	3-61	3-13	3-13	2-43	2-43	2-02	2-02	1-43	1-43
24				4-40N				3-13N				2-04N
25				4-37N	3-10	3-12	3-10	3-11				2-02N
26				4-62N				3-30N				2-16N
27				5-43N				4-03N	2-53	2-53	2-53	2-53
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	5-62	6-23H	5-62	6-23	4-18	4-44H	4-18	4-44	3-00	3-16H	3-00	3-16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12	1-26	1-30	1-26	1-30				
13	1-17	1-21	1-17	1-21				
14	1-32	1-35	1-28	1-28				
17	1-30	1-30	1-17	1-18				
18	1-10	1-24	1-05	1-07				
19				1-13**N**				
20	1-08	1-14	1-08	1-13				
21	1-14	1-14	0-63**L**	0-63	0-35	0-35	0-34**L**	0-34
24				1-16**N**				0-44**N**
25	1-04 1-03	1-13	1-03	1-13				0-41**N**
26	1-16	1-22	1-14	1-22				0-47**N**
27	1-39	1-46	1-39	1-46 1-45				0-63**N**
28	**HOLIDAY**				**HOLIDAY**			
31	1-51	2-07**H**	1-51	2-07	1-03	1-17**H**	1-03	1-17

Call volume of sales Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3									375			375
4								1,000**H**	1,960**H**			2,960**H**
5									500			500
6									50			50
7							70**H**	250	150			470
10							50		1,255			1,305
11									705			705
12									5	90		95
13									170			170
14									1**L**	1,060**H**		1,061
17										15**L**		15**L**
18									795	421		1,216
19									170			170
20									35	208		243
21							26	84	91	268	26**H**	495
24												
25								4**L**		40		44
26										475		475
27									90	122		212
28	**HOLIDAY**											
31							20**L**	20	1	33	5**L**	79
TOTAL							166	1,358	6,353	2,732	31	10,640

Call open contracts Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3		10**H**	12**H**	605**H**	750**H**	1,002**H**	1,365**H**	1,910**L**	1,315**L**			6,969**L**
4		10	12	605	750	1,002	1,365	1,910	3,075			8,729
5		10	12	605	750	1,002	1,365	1,910	2,765			8,419
6		10	12	605	750	1,002	1,365	1,910	2,715			8,369
7		10	12	605	750	1,002	1,295**L**	2,160**H**	2,715			8,549
10		10	12	605	750	1,002	1,295	2,160	3,850			9,684
11				290**L**	750	1,002	1,295	2,160	3,350			8,847
12				290	750	1,002	1,295	2,160	3,350	90**L**		8,937
13				290	750	1,002	1,295	2,160	3,520	90		9,107
14				290	750	1,002	1,295	2,160	3,450	1,143		10,090
17				290	750	1,002	1,295	2,160	3,450	1,143		10,090
18				290	750	1,002	1,295	2,160	4,245	1,542		11,284
19				290	750	1,002	1,295	2,160	4,415	1,542		11,454
20				290	750	1,002	1,295	2,160	4,450	1,745		11,692
21				290	750	1,002	1,315	2,160	4,470**H**	1,951	26**L**	11,964
24				290	750	1,002	1,315	2,160	4,470	1,951	26	11,964
25				290	750	1,002	1,315	2,160	4,470	1,951	26	11,964
26				290	750	1,002	1,315	2,160	4,470	2,414	26	12,427
27				290	750	1,002	1,315	2,160	4,470	2,514**H**	26	12,527
28	**HOLIDAY**											
31				290	750	1,002	1,315	2,160	4,470	2,514	31**H**	12,532**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 84.00				86Jun Strike 86.00				86Jun Strike 88.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				18-44N				16-44N				14-44N
2				18-54N				16-54N				14-54N
3				18-16N				16-16N				14-16N
4				17-50N				15-50N				13-50N
7				17-50N				15-50N				13-50N
8				19-10N				17-10N				15-10N
9				19-36N				17-36N				15-36N
10				19-30N				17-30N				15-30N
11				19-00N				17-00N				15-00N
14				19-54N				17-54N				15-54N
15				19-28N				17-28N				15-28N
16				21-10N				19-10N				17-10N
17				20-34N				18-34N				16-34N
18				20-00N				18-00N				16-00N
21				20-04N				18-04N				16-04N
22				18-38N				16-38N				14-38N
23				17-48N				15-48N				13-48N
24				17-02N				15-02N				13-02N
25				16-44N				14-44N				12-44N
28				17-36N				15-36N				13-36N
29				18-18N				16-18N				14-18N
30				18-16N				16-16N				14-16N

	86Jun Strike 90.00				86Jun Strike 92.00				86Jun Strike 94.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				12-44N	11-23	11-23	10-44	10-44				8-44N
2				12-54N	9-54	10-54	9-50L	10-54	7-60	8-54	7-60L	8-54
3	12-30	12-34H	12-16L	12-16				10-16N				8-16N
4				11-50N				9-50N				7-50N
7				11-50N	10-13	10-13	9-50	9-50				7-50N
8				13-10N				11-10N				9-10N
9				13-36N	11-25	11-36	11-25	11-36	9-31	9-36	9-31	9-36
10				13-30N				11-30N	9-37	9-37	9-30	9-30
11				13-00N				11-00N				9-00N
14				13-54N				11-54N				9-54N
15				13-28N				11-28N				9-28N
16				15-10N	13-11	13-11H	13-10	13-10	11-11	11-11H	11-10	11-10
17				14-34N				12-34N				10-34N
18				14-00N				12-00N				10-00N
21				14-04N				12-04N				10-04N
22				12-38N				10-38N				8-38N
23				11-48N				9-48N				7-48N
24				11-02N				9-02N				7-02N
25				10-44N				8-44N				6-44N
28				11-36N				9-36N				7-36N
29				12-18N				10-18N				8-18N
30				12-16N				10-16N				8-16N

	86Jun Strike 96.00				86Jun Strike 98.00				86Jun Strike 100.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				6-44N				4-46N	3-33	4-14	2-63	2-63
2				6-54N				4-56N	2-25	3-09	2-05	3-09
3				6-16N				4-20N	3-15	3-22	2-40	2-40
4				5-52N	4-00	4-00	3-58L	3-58	2-42	2-52	2-20	2-20
7				5-51N				3-58N	2-10	2-42	2-06	2-19
8				7-10N				5-12N	2-59	3-25	2-47	3-25
9				7-36N				5-38N	4-05	4-05	3-35	3-48
10				7-30N				5-32N	3-31	4-02	3-31	3-43
11				7-00N				5-02N				3-15N
14				7-54N	5-40	5-54H	5-40	5-54	3-55	3-60	3-55	3-60
15				7-28N				5-29N	3-44	3-58	3-30	3-36
16	9-13	9-13H	9-10L	9-10				7-10N	4-44	5-13H	4-44	5-11
17				8-34N				6-34N	5-02	5-08	4-26	4-38
18				8-00N				6-00N	4-22	4-22	4-06	4-06
21				8-04N				6-04N				4-06N
22				6-38N				4-40N				2-52N
23				5-48N				3-52N	1-60	2-35	1-55	2-07
24				5-03N				3-11N	2-02	2-04	1-41	1-41
25				4-45N				2-56N	1-44	1-52	1-26L	1-26
28				5-37N				3-42N	1-37	1-63	1-37	1-63
29				6-18N				4-20N				2-34N
30				6-16N				4-18N	2-25	2-36	2-15	2-28

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

Apr	86Jun Strike 102.00				86Jun Strike 104.00				86Jun Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	2-03	2-36	1-39	1-39	0-59	1-18	0-44	0-44	0-18	0-33	0-16	0-16
2	1-16	1-47	1-02	1-46	0-35	0-48	0-24	0-48	0-13	0-16	0-07	0-16
3	1-56	1-57	1-20	1-20	0-53	0-55	0-34	0-34	0-15	0-18	0-11	0-11
4	1-23	1-29	1-05	1-05	0-37	0-39	0-25	0-25	0-12	0-12	0-07	0-08
7	0-62	1-23	0-62	1-05	0-24	0-34	0-24	0-28	0-07	0-11	0-07	0-09
8	1-32	1-57	1-23	1-57	0-38	0-58	0-38	0-58	0-14	0-20	0-14	0-19
9	2-26	2-34	1-62	2-13	1-13	1-20	0-61	1-03	0-35	0-35	0-22	0-26
10	1-59	2-22	1-59	2-07	0-57	1-10	0-55	1-00	0-23	0-30	0-22	0-26
11	2-13	2-18	1-48	1-48	1-06	1-06	0-47	0-47	0-27	0-27	0-17	0-17
14	1-59	2-17	1-59	2-17	0-54	1-05	0-52	1-05	0-18	0-24	0-18	0-24
15	2-08	2-15	1-55	1-62	1-05	1-05	0-52	0-56	0-24	0-24	0-19	0-19
16	2-44	3-23**H**	2-44	3-20	1-29	1-55**H**	1-28	1-54	0-36	0-55**H**	0-34	0-55
17	3-05	3-19	2-42	2-52	1-43	1-50	1-20	1-28	0-48	0-49	0-33	0-37
18	2-52	2-52	2-23	2-23	1-25	1-28	1-07	1-07	0-36	0-36	0-25	0-25
21	1-62	2-32	1-62	2-21	0-52	1-11	0-52	1-02	0-20	0-27	0-18	0-24
22	2-37	2-37	1-22	1-22	1-13	1-13	0-30	0-30	0-26	0-26	0-08	0-08
23	1-00	1-10	0-50	0-58	0-17	0-24	0-17	0-20	0-06	0-07	0-05	0-06
24	0-60	0-60	0-38	0-42	0-20	0-20	0-12	0-12	0-06	0-06	0-03**L**	0-04
25	0-46	0-46	0-33**L**	0-33	0-13	0-13	0-08**L**	0-08	0-04	0-04	0-04	0-04
28	0-37	0-53	0-37	0-53	0-11	0-17	0-10	0-17	0-03	0-04	0-03	0-04
29	1-01	1-15	0-59	1-09	0-22	0-26	0-20	0-25	0-05	0-07	0-05	0-06
30	1-02	1-08	0-56	1-03	0-21	0-25	0-18	0-21	0-05	0-06	0-04	0-05

86Jun Strike 108.00

Apr	Open	High	Low	Close
1	0-06	0-06	0-04	0-04
2	0-03	0-06	0-03	0-06
3	0-06	0-06	0-03	0-03
4	0-02	0-02	0-02	0-02
7				0-01**N**
8				0-05**N**
9	0-09	0-09	0-07	0-08
10	0-06	0-07	0-06	0-07
11	0-10	0-10	0-06	0-06
14	0-06	0-07	0-06	0-07
15	0-06	0-09	0-06	0-07
16	0-11	0-19**H**	0-11	0-19
17	0-17	0-18	0-12	0-14
18	0-12	0-12	0-08	0-08
21	0-07	0-07	0-06	0-06
22	0-07	0-07	0-03	0-03
23	0-02	0-02	0-02	0-02
24	0-01	0-01	0-01**L**	0-01
25				0-02**N**
28	0-01	0-01	0-01	0-01
29	0-02	0-02	0-02	0-02
30	0-03	0-03	0-02	0-02

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1					5L			250	1,153	450	64	9	1L	1,932
2					5	15			320	303	176	146	11	976
3				242H		5			1,113	711	436	1,607H	26	4,140H
4								20L	1,280H	788	406	1,308	20	3,822
7					137H				907	1,376H	30L	303		2,753
8									15	418	493	92		1,018
9					35	86H			22	642	164	151	7	1,107
10						54			84	102	138	71	2	451L
11										5L	104	94	336	539
14								370H	2L	51	1,664	57	47	2,191
15									10	45	395	65	1,303H	1,818
16					52	4L	56H		621	539	1,280	468	526	3,546
17									614	804	56	441	407	2,322
18									62	35	1,153	51	7	1,308
21										112	2,940H	275	575	3,902
22										482	788	135	7	1,412
23									1,210	1,268	67	238	116	2,899
24									211	602	629	362	300	2,104
25									964	642	144	4L		1,754
28									52	1,295	468	469	55	2,339
29									450	487	33	502	2	1,474
30									132	572	52	151	2	909
TOTAL				242	234	164	56	640	9,222	11,729	11,680	6,999	3,750	44,716

Call open contracts Reported in contracts—Future 86Jun

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		200H	50H	765H	476	378H	413H	1,427H	4,785	3,565	1,340L	335L	1L	13,735L
2		200	50	765	476	378	413	1,426	4,860	3,529L	1,380	457	12	13,946
3		200	50	765	477H	378	413	1,426	4,962H	3,809	1,627	1,809	38	15,974
4		200	50	765	476	378	413	1,416	4,581	4,282	1,636	2,431	58	16,686
7		200	50	765	476	378	413	1,416	4,201	4,657	1,611	2,432	58	16,657
8		200	50	40L	62	340	115L	1,416	4,188	4,656	1,707	2,481	58	15,313
9		200	50	40	62	330	115	1,416	4,167	4,974H	1,687	2,485	55	15,581
10		200	50	40	62	330	115	1,416	4,167	4,936	1,810	2,504	55	15,685
11		200	50	40	62	330	115	1,416	4,167	4,936	1,827	2,512	366	16,021
14		200	50	40	62	55	115	1,246	4,167	4,936	3,051	2,497	411	16,830
15			50	40	62	55	115	1,246	4,167	4,916	3,141	2,496	1,621	17,909
16				40	35	51L	171	1,226	4,456	4,600	3,790	2,611	1,864	18,844
17				40	35	51	171	1,226	4,252	3,911	3,794	2,564	1,871	17,915
18				40	35	51	171	1,226	4,242	3,901	4,499	2,588	1,875	18,628
21				40	10L	51	171	1,225L	3,942	3,809	4,934	2,639	2,283	19,104
22				40	10	51	171	1,225	3,942	4,039	5,366H	2,689	2,285H	19,818H
23				40	10	51	171	1,225	3,591	3,787	3,556	2,677	2,285	17,393
24				40	10	53	171	1,225	3,690	4,070	3,747	2,690H	2,095	17,791
25				40	10	53	171	1,225	3,572	3,870	3,837	2,390	2,095	17,263
28				40	10	53	171	1,225	3,622	3,896	3,808	2,303	2,040	17,168
29				40	10	53	171	1,225	3,502L	4,311	3,834	2,091	2,040	17,277
30				40	10	53	171	1,225	3,502	4,442	3,834	2,091	2,041	17,409

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				18-08N				16-08N				14-08N
2				18-20N				16-20N				14-20N
3				17-46N				15-46N				13-46N
4				17-20N				15-20N				13-20N
7				17-16N				15-16N				13-16N
8				18-40N				16-40N				14-40N
9				19-02N				17-02N				15-02N
10				18-60N				16-60N				14-60N
11				18-30N				16-30N				14-30N
14				19-20N				17-20N				15-20N
15				18-56N				16-56N				14-56N
16				20-38N				18-38N				16-38N
17				19-62N				17-62N				15-62N
18				19-26N				17-26N				15-26N
21				19-32N				17-32N				15-32N
22				18-04N				16-04N				14-04N
23				17-14N				15-14N				13-14N
24				16-30N				14-30N				12-30N
25				16-08N				14-08N				12-08N
28				16-62N				14-62N				12-62N
29				17-44N				15-44N				13-44N
30				17-40N				15-40N				13-40N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				12-08N				10-08N				8-09N
2				12-20N				10-20N				8-21N
3				11-46N				9-46N				7-48N
4				11-20N				9-20N				7-22N
7				11-16N				9-16N				7-18N
8				12-40N				10-40N				8-40N
9				13-02N				11-02N				9-02N
10				12-60N				10-60N				8-60N
11				12-30N				10-30N				8-30N
14				13-20N				11-20N				9-20N
15				12-56N				10-56N				8-56N
16				14-38N				12-38N				10-38N
17				13-62N				11-62N				9-62N
18				13-26N				11-26N				9-26N
21				13-32N				11-32N				9-32N
22				12-04N				10-04N				8-05N
23				11-14N				9-14N				7-18N
24				10-30N				8-31N				6-38N
25				10-08N				8-10N				6-19N
28				10-62N				8-62N				7-02N
29				11-44N				9-44N				7-47N
30				11-40N				9-40N				7-42N

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				6-17N	5-03	5-50H	4-37	4-37	3-53	3-53	3-12	3-12
2				6-25N				4-47N	2-40	3-18	2-33	3-18
3				5-58N				4-17N				2-59N
4	6-03	6-03	5-36L	5-36	4-25	4-25	3-62	3-62	3-06	3-06	2-41	2-41
7				5-31N	4-20	4-28	3-58L	3-58				2-39N
8				6-46N	4-36	5-02	4-36	5-02	3-34	3-34	3-33	3-33
9				7-08N				5-24N	4-04	4-04	3-45	3-56
10	7-15	7-15H	7-00	7-00				5-18N				3-50N
11	6-46	6-48	6-38	6-38				4-57N	3-42	3-42	3-25	3-25
14				7-23N				5-35N				3-61N
15				6-61N	5-30	5-30	5-13	5-13	3-50	3-58	3-45	3-45
16				8-38N				6-46N	4-52	5-03H	4-52	5-01
17				8-00N				6-11N	4-57	4-58	4-30	4-34
18				7-30N				5-44N	4-24	4-24	4-08	4-08
21				7-34N				5-47N				4-10N
22				6-14N				4-36N				3-10N
23				5-33N				3-60N	2-34	2-48	2-29	2-41
24				4-57N				3-27N				2-16N
25				4-39N				3-12N	2-07	2-17	2-00L	2-00
28				5-18N				3-48N	2-15	2-31	2-12	2-31
29				5-58N				4-17N	2-50	2-58	2-46	2-58
30				5-54N				4-11N	2-39	2-51	2-39	2-51

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 102.00

Apr	Open	High	Low	Close
1				2-05**N**
2	1-33	2-10	1-33	2-09
3				1-55**N**
4				1-40**N**
7	1-45	1-45	1-39	1-39
8				2-20**N**
9	2-29	2-38	2-29	2-38
10				2-34**N**
11				2-13**N**
14	2-27	2-41	2-27	2-41
15				2-29**N**
16				3-33**N**
17	3-30	3-30**H**	3-04	3-12
18				2-50**N**
21				2-53**N**
22				2-01**N**
23	1-40	1-56	1-31	1-42
24	1-32	1-37	1-18	1-24
25	1-07	1-23	1-07**L**	1-12
28	1-13	1-39	1-13	1-39
29	1-43	1-54	1-40	1-54
30	1-47	1-49	1-33	1-48

86Sep Strike 104.00

Apr	Open	High	Low	Close
1	1-22	1-22	1-16	1-16
2	1-10	1-19	1-10	1-19
3	1-05	1-06	1-05	1-06
4				0-60**N**
7	1-01	1-01	0-58	0-58
8	1-00	1-28	1-00	1-27
9	1-53	1-53	1-26	1-37
10	1-30	1-43	1-27	1-36
11	1-23	1-23	1-16	1-19
14				1-41**N**
15	1-25	1-42	1-25	1-33
16	2-09	2-24	2-07	2-24
17	2-28	2-28**H**	1-62	2-07
18	2-03	2-06	1-49	1-49
21	1-40	1-58	1-40	1-51**B**
22	2-00	2-00	1-14	1-14
23	0-57	1-04	0-57	0-62
24	0-62	0-62	0-50	0-50
25	0-45	0-48	0-42**L**	0-42
28	0-45	0-56	0-44	0-56
29	0-61	1-07	0-61	1-05
30	1-05	1-05	0-59	1-00

86Sep Strike 106.00

Apr	Open	High	Low	Close
1	0-63	0-63	0-44	0-44
2	0-32	0-46	0-32	0-46
3	0-42	0-42	0-38	0-38
4	0-38	0-38	0-31**L**	0-31
7				0-34**N**
8	0-44	0-54	0-44	0-52
9				0-60**N**
10	0-61	0-61	0-58	0-58
11	0-63	0-63	0-47	0-47
14				0-59**N**
15				0-55**N**
16	1-15	1-34**H**	1-15	1-34
17	1-30	1-30	1-17	1-22
18	1-20	1-20	1-02	1-02
21	1-01	1-03	1-01	1-03
22	1-02	1-02	0-44	0-44
23	0-34	0-34	0-33	0-33
24				0-27**N**
25				0-22**N**
28				0-30**N**
29	0-32	0-39	0-32	0-38
30	0-38	0-38	0-35	0-35

86Sep Strike 108.00

Apr	Open	High	Low	Close
1				
2	0-20	0-22	0-18**L**	0-22
3				0-19**N**
4				0-15**N**
7				0-15**N**
8				0-26**N**
9				0-33**N**
10				0-31**N**
11	0 35	0-35	0-24	0-24
14				0-32**N**
15				0-28**N**
16				0-56**N**
17	0-49	0-50**H**	0-49	0-50
18				0-36**N**
21				0-37**N**
22	0-40	0-40	0-23	0-23
23				0-18**N**
24				0-14**N**
25				0-11**N**
28				0-15**N**
29				0-20**N**
30				0-17**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1								62	82		1L	100		245
2									1L	15	1	100	1L	118
3										6	240	100		346
4							6L	2	500H			100		608
7								298		115	2			415
8								597H	2		600	100		1,299
9									375	5	1,144			1,524
10							140H				1,292	60		1,492
11							70		245		704		10H	1,029
14										36				36L
15								1L			465			466
16									5		672	344H		1,021
17									1	2L	516	84	1	604
18									1		156	123		280
21											3,334H	5		3,339
22											1,100	5	4	1,109
23									301	1,728	179	8		2,216
24										597	3			600
25									312	3,036H	3			3,351H
28									110	2,340	4			2,454
29									2	283	309	2L		596
30									105	1,631	449	12		2,197
TOTAL							216	960	2,042	9,794	11,174	1,143	16	25,345

Call open contracts Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				290H	750H	1,002H	1,315H	2,160	4,470H	2,514L	32L	100L		12,633L
2				290	750	1,002	1,315	2,166H	4,470	2,514	32	200	1L	12,740
3				290	750	1,002	1,315	2,160	4,470	2,514	272	300	1	13,074
4				290	750	1,002	1,315	2,160	4,240	2,514	272	400	1	12,944
7				290	750	1,002	1,315	1,932	4,240	2,629	272	400	1	12,831
8				290	750	1,002	1,315	1,727	4,240	2,629	829	500	1	13,283
9				290	750	1,002	1,315	1,727	4,019	2,629	1,774	500	1	14,007
10				290	750	1,000L	1,265	1,727	4,019	2,629	2,972	560	1	15,213
11				290	750	1,000	1,245L	1,727	3,774L	2,629	3,517	560	11	15,503
14				290	750	1,000	1,245	1,727	3,774	2,629	3,517	560	11	15,503
15				290	750	1,000	1,245	1,726L	3,774	2,629	3,979	560	11	15,964
16				100L	750	1,000	1,245	1,726	3,775	2,629	4,499	639	11	16,374
17				100	750	1,000	1,245	1,726	3,774	2,629	4,994	671	12	16,901
18				100	750	1,000	1,245	1,726	3,774	2,629	5,136	685	12	17,057
21				100	750	1,000	1,245	1,726	3,774	2,629	6,320	687	12	18,243
22				100	750	1,000	1,245	1,726	3,774	2,629	7,128	690	16H	19,058
23				100	750	1,000	1,245	1,726	4,074	4,263	7,125	683	16	20,982
24				100	750	1,000	1,245	1,726	4,074	4,638	7,125	683	16	21,357
25				100	750	1,000	1,245	1,726	4,365	7,221	7,127	683	16	24,233
28				100	750	1,000	1,245	1,726	4,365	8,938	7,128	683	16	25,951
29				100	750	1,000	1,245	1,726	4,365	9,141	7,129	682	16	26,154
30				100	750	1,000	1,245	1,726	4,430	9,942H	7,388H	692H	16	27,289H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 84.00

May	Open	High	Low	Close
1				17-38N
2				17-08N
5				18-02N
6				17-48N
7				17-20N
8				17-42N
9				17-04N
12				15-50N
13				16-26N
14				16-14N
15				15-16N
16				14-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 86.00

May	Open	High	Low	Close
1				15-38N
2				15-08N
5				16-02N
6				15-48N
7				15-20N
8				15-42N
9				15-04N
12				13-50N
13				14-26N
14				14-14N
15				13-16N
16				12-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 88.00

May	Open	High	Low	Close
1				13-38N
2				13-08N
5				14-02N
6				13-48N
7				13-20N
8				13-42N
9				13-04N
12				11-50N
13				12-26N
14				12-14N
15				11-16N
16				10-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 90.00

May	Open	High	Low	Close
1				11-38N
2				11-08N
5				12-02N
6				11-48N
7				11-20N
8				11-42N
9				11-04N
12				9-50N
13				10-26N
14				10-14N
15				9-16N
16				8-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 92.00

May	Open	High	Low	Close
1				9-38N
2				9-08N
5				10-02N
6				9-48N
7				9-20N
8				9-42N
9				9-04N
12				7-50N
13				8-26N
14				8-14N
15				7-16N
16				6-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 94.00

May	Open	High	Low	Close
1				7-38N
2				7-08N
5				8-02N
6				7-48N
7				7-20N
8				7-42N
9				7-04N
12				5-50N
13				6-26N
14				6-14N
15				5-16N
16				4-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 96.00

May	Open	High	Low	Close
1				5-39N
2				5-09N
5				6-02N
6				5-48N
7				5-20N
8				5-42N
9				5-04N
12				3-50N
13				4-26N
14	4-11	4-16H	4-11	4-14
15	3-40	3-41	3-00L	3-16
16				2-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 98.00

May	Open	High	Low	Close
1				3-41N
2	3-10	3-13H	3-03	3-13
5				4-03N
6				3-49N
7				3-21N
8				3-43N
9				3-03N
12				1-55N
13	1-30	2-40	1-30	2-28
14	2-20	2-20	2-06	2-15
15	2-07	2-07	1-00	1-19
16	0-55	0-55	0-23L	0-37
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 100.00

May	Open	High	Low	Close
1	2-35	2-35H	1-57	1-57
2	1-45	1-45	1-28	1-33
5	1-30	2-10	1-20	2-10
6	2-08	2-18	1-60	1-60
7	1-38	1-38	1-28	1-35
8	1-56	1-56	1-42	1-53
9	1-08	1-33	0-48	1-22
12	0-40	0-46	0-15	0-30B
13	0-18	0-55	0-18	0-48
14	1-03	1-03	0-32	0-38
15	0-29	0-37	0-04	0-06
16	0-01	0-01	0-01L	0-01
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 102.00

May	Open	High	Low	Close
1	1-03	1-03**H**	0-43	0-44
2	0-33	0-33	0-25	0-30
5	0-27	0-49	0-23	0-49
6	0-48	0-52	0-38	0-38
7	0-29	0-29	0-21	0-26
8	0-30	0-34	0-28	0-32
9	0-13	0-19	0-08	0-16
12	0-06	0-07	0-04	0-04
13	0-03	0-06	0-03	0-05
14	0-07	0-08	0-02	0-02
15	0-02	0-02	0-01**L**	0-01
16				0-01**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 104.00

May	Open	High	Low	Close
1	0-21	0-21**H**	0-12	0-12
2	0-08	0-08	0-05	0-06
5	0-05	0-11	0-05	0-11
6	0-09	0-10	0-09	0-09
7	0-05	0-06	0-04	0-06
8	0-07	0-07	0-05	0-06
9	0-02	0-02	0-02	0-02
12	0-01	0-01	0-01**L**	0-01
13				0-01**N**
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

85Jun Strike 106.00

May	Open	High	Low	Close
1	0-05	0-05**H**	0-03	0-03
2	0-02	0-02	0-02	0-02
5	0-02	0-02	0-02	0-02
6	0-02	0-02	0-02	0-02
7	0-01	0-01	0-01**L**	0-01
8				0-01**N**
9				0-01**N**
12	0-01	0-01	0-01	0-01
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 108.00

May	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Jun

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1									1,107**H**	290	132	7	8**H**	1,544
2								2**L**	42	129	769**H**	30		972
5									102	347	132			581
6										829	46	53		928
7									4**L**	688	541	90**H**		1,323
8										512	402			914
9									693	2,520**H**	140	1**L**		3,354**H**
12									477	1,082	2**L**	32		1,593
13								2	61	3**L**				66**L**
14							56**H**	97	160	476	44	1		834
15								240	784	248	6	1		1,279
16							9**L**	494**H**	603	132	3		1**L**	1,242
19														
20														
21														
22														
23														
26	**HOLIDAY**													
27														
28														
29														
30														
TOTAL							65	835	4,033	7,256	2,217	215	9	14,630

Call open contracts Reported in contracts—Future 86Jun

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				40**H**	10**H**	53**H**	171**H**	1,225**L**	2,712	4,464	3,921	2,088**H**	2,034**H**	16,718
2				40	10	53	171	1,225	2,752	4,559	4,347	2,058	2,034	17,249**H**
5				40	10	53	171	1,225	2,652	4,568**H**	4,367	2,050	2,032	17,168
6				40	10	53	171	1,225	2,652	4,562	3,867**L**	2,046	2,032	16,658
7				40	10	53	171	1,225	2,652	4,430	4,258	2,004	2,032	16,875
8				40	10	53	171	1,225	2,652	4,526	4,422**H**	2,004	2,032	17,135
9				40	10	53	171	1,225	2,507	3,632	4,412	2,004	2,032	16,086
12				40	10	52**L**	171	1,225	2,534	2,920	4,335	2,002	2,031**L**	15,320
13				40	10	52	171	1,225	2,527	2,920	4,335	2,002	2,031	15,313
14				40	10	52	115**L**	1,322**H**	2,504**L**	2,804	4,355	2,001	2,031	15,234**L**
15				40	10	52	115	1,262	2,779**H**	2,726**L**	4,359	2,000**L**	2,031	15,374
16														
19														
20														
21														
22														
23														
26	**HOLIDAY**													
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 84.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	23-00	23-00H	22-62L	22-62	21-01	21-01H	20-62L	20-62				16-62N
2				22-28N				20-28N				16-28N
5				23-22N				21-22N				17-22N
6				23-06N				21-06N				17-06N
7				22-44N				20-44N				16-44N
8				23-00N				21-00N				17-00N
9				22-28N				20-28N				16-28N
12				21-08N				19-08N				15-08N
13				21-46N				19-46N				15-46N
14				21-36N				19-36N				15-36N
15				20-38N				18-38N				14-38N
16				19-28N				17-28N				13-28N
19				19-28N				17-28N				13-28N
20				20-16N				18-16N				14-16N
21				20-12N				18-12N				14-12N
22				20-10N				18-10N				14-10N
23				20-38N				18-38N				14-38N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				21-18N				19-18N				15-18N
28				21-06N				19-06N				15-06N
29				19-16N				17-16N				13-16N
30				18-50N				16-50N				12-50N

	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				14-62N				12-62N				10-62N
2				14-28N				12-28N				10-30N
5				15-22N				13-22N				11-22N
6				15-06N				13-06N				11-06N
7				14-44N				12-44N				10-44N
8				15-00N				13-00N				11-00N
9				14-28N				12-28N				10-28N
12				13-08N				11-08N				9-08N
13				13-46N				11-46N				9-46N
14				13-36N				11-36N				9-36N
15				12-38N				10-38N				8-40N
16				11-28N				9-28N				7-30N
19				11-28N				9-28N				7-31N
20				12-16N				10-16N				8-17N
21				12-12N				10-12N				8-13N
22				12-10N				10-10N				8-11N
23				12-38N				10-38N				8-40N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				13-18N				11-18N				9-19N
28				13-06N				11-06N				9-07N
29				11-16N				9-16N				7-17N
30				10-50N				8-50N				6-55N

	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				9-00N				7-03N				5-14N
2				8-32N				6-34N				4-50N
5				9-22N				7-24N				5-34N
6				9-06N				7-08N				5-20N
7				8-44N				6-48N				5-01N
8				9-00N				7-05N				5-20N
9				8-29N				6-35N				4-53N
12				7-10N				5-23N				3-50N
13				7-48N				5-57N				4-16N
14				7-36N				5-48N				4-08N
15				6-45N				4-61N				3-28N
16				5-41N	4-16	4-26	4-03L	4-03	3-00	3-00	2-45	2-45
19				5-42N				4-01N				2-43N
20				6-24N				4-42N	2-49	3-14	2-46	3-14
21				6-21N	5-08	5-08H	4-39	4-40				3-10N
22				6-18N				4-38N	3-18	3-20H	3-07	3-08
23				6-46N				4-62N				3-28N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				7-22N				5-31N				3-56N
28				7-09N				5-20N				3-45N
29				5-29N				3-53N				2-30N
30				5-05N				3-35N	2-43	2-44	2-19L	2-19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 98.00

May	Open	High	Low	Close
1				3-40**N**
2				3-17**N**
5				3-58**N**
6				3-46**N**
7				3-32**N**
8	3-55	3-55**H**	3-49	3-49
9				3-22**N**
12				2-31**N**
13	2-16	2-54	2-16	2-54
14				2-48**N**
15	2-37	2-37	2-10	2-15
16	1-56	1-56	1-42	1-43
19	1-50	2-00	1-40	1-41
20	1-21	1-62	1-21**L**	1-62
21	2-15	2-21	2-00	2-00
22	2-12	2-15	1-61	1-62
23	1-63	2-18	1-63	2-12
26	**HOLIDAY**			
27	2-25	2-33	2-25	2-33
28	2-39	2-40	2-24	2-24
29	2-00	2-04	1-32	1-32
30	1-32	1-45	1-21	1-24

86Sep Strike 100.00

May	Open	High	Low	Close
1	2-23	2-23	2-22	2-22
2	2-03	2-03	2-03	2-03
5	2-00	2-36**H**	2-00	2-36
6	2-30	2-33	2-26	2-26
7				2-16**N**
8	2-32	2-35	2-32	2-35
9	1-63	2-15	1-63	2-11
12	1-45	1-50	1-32	1-32
13	1-28	1-54	1-28	1-50
14	2-01	2-01	1-40	1-45
15	1-38	1-46	1-19	1-21
16	1-08	1-15	0-57	0-59
19	1-02	1-11	0-59	0-59
20	0-48	1-12	0-48**L**	1-12
21	1-22	1-27	1-09	1-09
22	1-21	1-22	1-06	1-10
23	1-12	1-18	1-12	1-18
26	**HOLIDAY**			
27	1-27	1-34	1-27	1-33
28	1-34	1-40	1-26	1-26
29	1-14	1-14	0-50	0-50
30	0-53	0-60	0-48	0-49

86Sep Strike 102.00

May	Open	High	Low	Close
1	1-44	1-44**H**	1-15	1-24
2	1-09	1-12	1-09	1-12
5	1-15	1-34	1-05	1-34
6	1-39	1-42	1-27	1-28
7	1-23	1-28	1-17	1-28
8	1-34	1-38	1-34	1-36
9	1-19	1-19	1-07	1-19
12	0-62	1-04	0-54	0-54
13	0-63	1-03	0-62	1-00
14	1-14	1-14	0-60	1-02
15	0-58	0-62	0-43	0-46
16	0-36	0-48	0-29	0-32
19	0-33	0-37	0-31	0-31
20	0-31	0-42	0-31	0-42
21	0-48	0-52	0-41	0-41
22	0-44	0-47	0-41	0-41
23	0-43	0-46	0-40	0-45
26	**HOLIDAY**			
27	0-49	0-55	0-49	0-54
28	0-53	0-56	0-49	0-49
29	0-36	0-37	0-27	0-27
30	0-27	0-32	0-24**L**	0-25

86Sep Strike 104.00

May	Open	High	Low	Close	
1	1-00	1-00**H**	0-45	0-49	
2	0-38	0-41	0-38	0-41	
5	0-43	0-54	0-37	0-54	
6	0-50	0-57	0-50	0-52	
7	0-47	0-52	0-44	0-52	
8	0-58	0-58	0-55	0-58	
9	0-46	0-47	0-44	0-47	
12	0-37	0-37	0-29	0-29	
13	0-25	0-37	0-25	0-36	
14	0-44	0-44	0-33	0-34	
15	0-33	0-35	0-23	0-24	
16				0-17**N**	
19	0-22	0-22	0-17	0-17	
20	0-16	0-23	0-16	0-23	
21	0-27	0-27	0-21	0-21	0-24
22	0-27	0-27	0-22	0-22	
23	0-23	0-23	0-23	0-23	
26	**HOLIDAY**				
27	0-27	0-29	0-26	0-29	
28	0-30	0-30	0-26	0-27	
29	0-22	0-22	0-13	0-13	
30	0-15	0-16	0-12**L**	0-12	

86Sep Strike 106.00

May	Open	High	Low	Close
1	0-33	0-33**H**	0-25	0-25
2	0-19	0-22	0-19	0-21
5	0-23	0-28	0-21	0-28
6	0-30	0-30	0-27	0-27
7	0-23	0-26	0-23	0-26
8	0-30	0-31	0-30	0-31
9	0-24	0-25	0-24	0-25
12				0-15**N**
13	0-15	0-19	0-15	0-18
14				0-16**N**
15				0-11**N**
16	0-10	0-10	0-07**L**	0-07
19				0-08**N**
20				0-11**N**
21	0-14	0-15	0-11	0-11
22				0-10**N**
23				0-11**N**
26	**HOLIDAY**			
27				0-14**N**
28				0-12**N**
29				0-06**N**
30				0-06**N**

86Sep Strike 108.00

May	Open	High	Low	Close
1				0-12**N**
2				0-10**N**
5				0-14**N**
6	0-14	0-14**H**	0-13	0-13
7				0-12**N**
8				0-16**N**
9				0-13**N**
12				0-07**N**
13				0-09**N**
14				0-08**N**
15				0-05**N**
16				0-03**N**
19				0-04**N**
20				0-06**N**
21				0-05**N**
22				0-05**N**
23				0-06**N**
26	**HOLIDAY**			
27				0-07**N**
28	0-07	0-07	0-05**L**	0-05
29				0-03**N**
30				0-03**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

May	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	5H	5H									250	1,632H	4	2L		1,898
2											19	48	2	461		530
5											204	140	5	3		352
6											2L	124	40	4	4L	174L
7												329	4	2		335
8										2L	2	363	146	2		515
9											98	1,365	3	862H		2,328
12											1,176	790	335	40		2,341
13										10	1,069	849	690			2,618
14											705	1,335	1,803H	125		3,968
15										52	30	155	502			739
16								42H	6L	2	1,631H	1,022	10	110		2,823
19										2,612H	387	335	1,735			5,069H
20									190H	793	1,156	1,304	1,101			4,544
21								10L		195	1,337	194	1,368	51		3,155
22									100	106	190	132	1,140			1,668
23									50	66	24	112	152			404
26	HOLIDAY															
27										182	191	106	435			914
28										883	70	13L	303		6H	1,275
29										1,052	313	401	984			2,750
30										295		465	1L			761
TOTAL	5	5						52	346	6,250	8,854	11,214	10,763	1,662	10	39,161

Call open contracts Reported in contracts—Future 86Sep

May	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		5H				100H	750H	1,000L	1,245L	1,726L	4,565L	11,465L	7,388	692	16L	28,952L
2						100	750	1,000	1,245	1,726	4,569	11,510	7,388	652L	16	28,956
5						100	750	1,000	1,245	1,726	4,565	11,511	7,390	653	16	28,956
6						100	750	1,000	1,245	1,726	4,565	11,513	7,396H	655	19	28,969
7						100	750	1,000	1,245	1,726	4,565	11,545	7,390	655	19	28,995
8						100	750	1,000	1,245	1,727	4,566	11,618	7,390	655	19	29,070
9						100	750	1,000	1,245	1,727	4,576	12,425	7,390	1,515	19	30,747
12						100	750	1,000	1,245	1,727	5,729	13,069	7,056	1,555	19	32,250
13						100	750	1,000	1,245	1,727	6,307	13,104	7,047	1,555	19	32,854
14						100	750	1,000	1,245	1,727	6,647	12,714	7,053	1,555	19	32,810
15						100	750	1,000	1,245	1,777	6,668	12,770	7,015	1,555	19	32,899
16						100	750	1,042	1,245	1,776	6,992	13,254	7,015	1,665	19	33,858
19						100	750	1,042	1,245	3,242	7,298	13,413H	5,554	1,665	19	34,328
20						100	750	1,042	1,352H	3,852	7,581	12,624	6,511	1,665	19	35,496H
21						100	750	1,052H	1,352	3,942	7,564	12,628	5,494	1,716H	19	34,617
22						100	750	1,052	1,315	4,012	7,549	12,628	4,634	1,716	19	33,775
23						100	750	1,052	1,265	4,042	7,569	12,731	4,634	1,716	19	33,878
26	HOLIDAY															
27						100	750	1,052	1,265	3,992	7,743	12,733	4,334	1,716	19	33,704
28						100	750	1,052	1,265	3,526	7,749	12,635	4,204	1,716	25H	33,022
29						100	750	1,052	1,265	4,223	7,809H	12,632	3,321L	1,716	25	32,893
30						100	750	1,052	1,265	4,326H	7,809	12,640	3,321	1,716	25	33,004

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

May	86Dec Strike 96.00				86Dec Strike 98.00				86Dec Strike 100.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
2												
5												
6												
7												
8												
9												
12												
13												
14												
15												
16									1-30	1-30	1-20**L**	1-20
19												1-16**N**
20												1-36**N**
21									1-42	1-42	1-33	1-33
22												1-32**N**
23									1-46	1-46	1-42	1-42
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27									1-50	1-57**H**	1-50	1-57
28					2-42	2-46**H**	2-28**L**	2-29	1-51	1-51	1-41	1-41
29								1-42**N**				1-02**N**
30	2-25	2-25**H**	2-23**L**	2-23				1-33**N**				0-63**N**

May	86Dec Strike 102.00				86Dec Strike 104.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
5								
6								
7								
8								
9								
12								
13								
14								
15								
16								
19								
20								
21					0-42	0-42**H**	0-38**L**	0-38
22								0-37**N**
23								0-41**N**
26	**HOLIDAY**				**HOLIDAY**			
27	1-12	1-15**H**	1-12**L**	1-15				0-51**N**
28				1-03**N**				0-41**N**
29				0-39**N**				0-23**N**
30				0-39**N**				0-27**N**

Call volume of sales Reported in contracts—Future 86Dec

May	96.00	98.00	100.00	102.00	104.00	TOTAL
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16			1**L**			1**L**
19						
20						
21			108		1**H**	109
22						
23			1			1
26	**HOLIDAY**					
27			172**H**	1**H**		173
28		104**H**	15			119
29						
30	450**H**					450**H**
TOTAL	450	104	297	1	1	853

Call open contracts Reported in contracts—Future 86Dec

May	96.00	98.00	100.00	102.00	104.00	TOTAL
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16			1**L**			1**L**
19			1			1
20			1			1
21			109		1**H**	110
22			109		1	110
23			110		1	111
26	**HOLIDAY**					
27			280	1**H**	1	282
28		104**H**	295**H**	1	1	401
29		104	295	1	1	401
30	450**H**	104	295	1	1	851**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Jun	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 84.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				17-12N				15-12N				11-12N
3				18-40N				16-40N				12-40N
4				17-06N				15-06N				11-10N
5				17-58N				15-58N				11-58N
6				19-56N				17-56N				13-56N
9				18-22N				16-22N				12-23N
10				18-50N				16-50N				12-50N
11				19-36N				17-36N				13-36N
12				19-32N				17-32N				13-32N
13				21-20N				19-20N				15-20N
16				21-58N				19-58N				15-58N
17				21-62N				19-62N				15-62N
18				21-58N				19-58N				15-58N
19				20-44N				18-44N				14-44N
20				21-56N				19-56N				15-56N
23				22-22N				20-22N				16-22N
24				22-36N				20-36N				16-36N
25				22-36N				20-36N				16-36N
26				22-42N				20-42N				16-42N
27				23-06N				21-06N				17-06N
30				23-16N				21-16N				17-16N

Jun	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				9-13N				7-18N				5-29N
3				10-40N				8-43N				6-51N
4				9-12N				7-24N				5-43N
5				9-60N				8-04N				6-20N
6	11-01	11-57	11-01L	11-57				9-58N				8-01N
9				10-25N				8-27N				6-40N
10				10-51N				8-54N				7-03N
11				11-36N				9-39N				7-49N
12				11-32N				9-38N				7-41N
13	13-12	13-20H	13-12	13-20				11-20N				9-22N
16				13-58N				11-59N				9-60N
17				13-62N				11-63N				10-00N
18				13-58N				11-58N				9-60N
19				12-44N				10-44N				8-46N
20				13-56N				11-56N				9-57N
23				14-22N				12-22N				10-23N
24				14-36N				12-36N				10-37N
25				14-36N				12-36N				10-37N
26				14-42N				12-42N				10-43N
27				15-06N				13-06N				11-06N
30				15-16N				13-16N				11-16N

Jun	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				3-56N				2-38N	2-27	2-30	1-40L	1-40
3	4-49	5-07	4-49	5-07				3-37N	2-05	2-23	2-04	2-23
4	5-24	5-24	4-09L	4-09	2-60	2-60	2-51L	2-58	2-45	2-45	1-47	1-57
5				4-47N	3-00	3-32	3-00	3-25	1-60	2-32	1-60	2-18
6				6-16N	4-02	4-45	4-02	4-45	2-54	3-22	2-54	3-22
9	6-35	6-35H	4-63	4-63				3-36N	3-30	3-30	2-23	2-26
10				5-25N				3-59N	2-32	2-49	2-25	2-47
11				6-02N				4-32N	2-54	3-10	2-54	3-10
12				5-59N				4-23N	3-17	3-28	3-02	3-02
13				7-30N				5-44N				4-06N
16				7-63N				6-10N	4-15	4-42	4-15	4-28
17				8-02N				6-12N				4-30N
18				7-62N				6-04N	4-29	4-43	4-22	4-25
19				6-48N				4-63N				3-29N
20				7-59N				6-03N				4-24N
23				8-25N				6-28N	4-21	4-48	4-21	4-44
24				8-38N				6-42N				4-56N
25				8-38N				6-43N	5-31	5-35H	4-57	4-57
26				8-44N				6-48N				4-63N
27				9-07N				7-10N				5-22N
30				9-18N	7-19	7-28H	7-19	7-19	5-29	5-35	5-29	5-29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 98.00				86Sep Strike 100.00				86Sep Strike 102.00				
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
2	1-28	1-35	0-59L	0-59	0-51	0-51	0-31L	0-31	0-25	0-25	0-16L	0-16	0-17
3	1-05	1-29	0-62	1-29	0-36	0-54	0-34	0-54	0-22	0-30	0-18	0-30	
4	1-43	1-53	1-00	1-15	1-00	1-04	0-40	0-45	0-36	0-37	0-21	0-24	
5	1-15	1-40	1-15	1-30	0-58	1-01	0-52	0-57	0-30	0-37	0-30	0-31	0-33
6	1-63	2-18	1-56	2-18	1-18	1-30	1-10	1-30	0-46	0-55	0-42	0-55	
9	2-22	2-22	1-25	1-33	1-33	1-33	0-53	0-59	0-55	0-57	0-32	0-34	
10	1-38	1-52	1-35	1-50	0-62	1 10	0-60	1-07	0-37	0-43	0-36	0-43	
11	1-43	2-07	1-39	2-07	1-03	1-18	0-56	1-18	0-38	0-50	0-30	0-50	
12	2-13	2-17	2-00	2-04	1-24	1-29	1-12	1-12	0-52	0-53	0-44	0-44	
13	2-21	2-49	2-21	2-48	1-24	1-55	1-24	1-48	0-54	1-09	0-54	1-00	
16	2-60	3-14	2-60	2-63	1-50	2-02	1-50	1-53	1-05	1-13	1-00	1-05	
17	3-09	3-09	2-50	3-02	1-62	2-01	1-43	1-54	1-11	1-11	0-57	1-05	
18	2-57	3-10	2-53	2-56	1-57	1-62	1-46	1-47	1-06	1-07	0-60	0-61	
19	2-30	2-30	2-13	2-13	1-37	1-37	1-21	1-22	0-55	0-55	0-45	0-47	
20	2-14	2-60	2-14	2-60	1-13	1-47	1-12	1-47	0-44	0-62	0-44	0-61	0-62
23	2-56	3-15	2-55	3-12	1-39	2-00	1-39	2-00	0-56	1-07	0-56	1-07	
24	3-24	3-30	3-16	3-20	2-09	2-12	1-61	2-02	1-13	1-15	1-04	1-09	
25	3-46	3-63H	3-21	3-21	2-24	2-34H	2-02	2-02	1-20	1-33H	1-10	1-10	
26	3-17	3-37	3-17	3-26	2-02	2-18	1-59	2-07	1-07	1-20	1-06	1-11	
27	3-53	3-53	3-32	3-42	2-33	2-33	2-07	2-19	1-31	1-31	1-14	1-19	
30	3-57	3-58	3-50	3-51	2-26	2-32	2-24	2-25	1-26	1-29	1-24	1-26	

	86Sep Strike 104.00					86Sep Strike 106.00				86Sep Strike 108.00			
Jun	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
2	0-12	0-12	0-07L	0-08					0-03N				0-01N
3	0-13	0-16	0-13	0-16					0-07N				0-03N
4	0-18	0-18	0-14	0-14		0-11	0-11	0-09L	0-09				0-03N
5	0-17	0-20	0-17	0-19		0-10	0-10	0-10	0-10				0-05N
6	0-26	0-33	0-25	0-33					0-18N	0-07	0-09	0-07	0-09
9	0-35	0-35	0-20	0-20					0-11N				0-06N
10	0-24	0-24	0-21	0-24		0-12	0-13	0-12	0-13				0-07N
11	0-23	0-28	0-21	0-28					0-14N				0-05N
12	0-30	0-30	0-24	0-24					0-13N				0-06N
13	0-38	0-38	0-34	0-38		0-20	0-20	0-20	0-20				0-09N
16	0-44	0-44	0-38	0-38		0-17	0-18	0-17	0-18				0-09N
17	0-40	0-40	0-32	0-35	0-34	0-17	0-17	0-16	0-16				0-08N
18	0-33	0-35	0-31	0-31					0-14N				0-06N
19	0-28	0-28	0-22	0-22		0-13	0-13	0-11	0-11				0-05N
20	0-24	0-31	0-24	0-31		0-13	0-14	0-12	0-14	0-06	0-06	0-06L	0-06
23	0-28	0-37	0-28	0-37					0-15N				0-07N
24	0-42	0-42	0-35	0-35		0-17	0-17	0-15	0-16	0-08	0-08	0-08	0-08
25	0-45	0-50H	0-37	0-37		0-20	0-24H	0-17	0-17	0-12	0-12H	0-08	0-09
26	0-37	0-41	0-36	0-38					0-19N				0-08N
27	0-47	0-47	0-38	0-43					0-20N				0-08N
30	0-44	0-50	0-44	0-46	0-45	0-22	0-24	0-21	0-23				0-10N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Sep

Jun	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2									505	596	526	949	883			3,459
3							20L		694	308	1,052	740	452			3,266
4							870H	2L	51	451	613	458	951	1L		3,397
5							30	2	33	1,962H	1,714	16	12	1		3,770
6				1H				10	567	334	1,091	335	764		2L	3,104
9							20		65	663	220	59	2L			1,029
10									20	219	650	240	3	1		1,139
11									6	452	953	338	50			1,799
12									147	308	1,168	85	13			1,721
13				1					2L	4L	724	540	10	1		1,282
16									102	130	552	1,137	403	32		2,356
17										111	783	122	305	98		1,419
18									95	384	61	589	147			1,276
19										393	306	1,169	106	4		1,978
20										122	1,048	835	565	31		2,601
23									3	13	871	15L	123		2	1,027
24										888	2,499H	507	72	317	10	4,293
25									6	1,473	319	1,475H	950	403H	61H	4,687H
26										53	605	850	376			1,884
27										23	14L	128	166			331L
30								1,000H	1,000H	113	43	180	2,182H	4		4,522
TOTAL				2			940	1,014	3,302	9,000	15,812	10,767	8,535	893	75	50,340

Call open contracts Reported in contracts—Future 86Sep

Jun	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2						100H	750L	1,052	1,576L	4,573L	7,539	12,766	3,880	1,716	25	33,977L
3						100	770	1,052	2,192	4,657	7,779	13,166	3,682	1,716	25	35,139
4						100	1,540	1,052	2,238	4,838	8,047	13,168	4,182	1,717	25	36,907
5						100	1,570H	1,052	2,249	5,477	8,089	13,166	4,182	1,718	25	37,628
6				1L		100	1,570	1,061H	2,244	5,558	8,151	13,141	3,584	1,718	23L	37,151
9				1		100	1,550	1,061	2,294	5,795	8,203	13,162	3,583	1,718	23	37,490
10				1		100	1,550	1,061	2,319	5,930	8,545	12,055L	3,581	1,719H	23	36,884
11				1		100	1,550	1,061	2,324	6,195	8,101	12,180	3,581	1,719	23	36,835
12				1		100	1,550	1,061	2,404	6,396	8,973	12,160	3,571	1,719	23	37,958
13				2H		100	1,550	1,061	2,404	6,397H	9,396H	12,145	3,570	1,719	23	38,367
16				1		100	1,550	1,061	2,324	6,127	8,990	13,021	3,240	1,719	23	38,156
17				1		100	1,550	1,061	2,324	6,077	9,324	12,996	3,314	1,622	23	38,392
18				1		100	1,550	1,061	2,237	6,125	9,278	13,571H	3,418	1,621	23	38,985H
19						100	1,550	1,061	2,237	5,804	9,102	13,086	3,397	1,625	23	37,985
20						100	1,550	1,061	2,237	5,724	9,242	13,228	3,354	1,626	23	38,145
23						100	1,550	1,061	2,236	5,724	8,752	13,233	3,232	1,626	25	37,539
24						100	1,550	1,061	2,236	5,541	7,625	13,088	3,231L	1,309L	35	35,776
25						100	1,550	1,061	2,230	5,207	7,470	12,502	3,742	1,710	91H	35,663
26						100	1,550	1,061	2,230	5,156	7,452	12,899	4,017	1,710	91	36,266
27						100	1,400	1,061	2,230	5,137	6,963L	12,777	4,047	1,710	91	35,516
30							1,400	61L	3,230H	5,053	6,983	12,881	4,548H	1,714	91	35,961

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12	4-30	4-30H	4-15L	4-15
13				5-25N
16				5-52N
17				5-51N
18				5-43N
19				4-46N
20				5-47N
23				6-07N
24				6-16N
25				6-25N
26				6-25N
27				6-48N
30				6-57N

86Dec Strike 96.00

Jun	Open	High	Low	Close
2	2-36	2-36	1-50L	1-50
3				2-30N
4	2-29	2-29	1-60	1-60
5	2-21	2-27	2-21	2-22
6				3-22N
9	3-36	3-36	2-36	2-36
10	2-48	2-50	2-48	2-50
11	2-63	3-14	2-63	3-14
12	3-22	3-34	3-07	3-07
13				3-62N
16				4-24N
17				4-20N
18				4-12N
19				3-24N
20				4-16N
23	4-26	4-38	4-26	4-38
24				4-48N
25	5-37	5-37H	4-53	4-53
26				4-55N
27				5-09N
30				5-17N

86Dec Strike 98.00

Jun	Open	High	Low	Close
2				1-07N
3				1-42N
4				1-20N
5				1-40N
6	1-62	2-32	1-62	2-25
9	2-22	2-22	1-47L	1-50
10	1-58	2-04	1-58	1-60
11	2-02	2-20	2-02	2-20
12				2-12N
13	2-57	2-57	2-53	2-56
16				3-11N
17	3-19	3-19H	3-02	3-07
18				2-62N
19				2-19N
20	3-10	3-10	3-03	3-03
23				3-19N
24				3-28N
25				3-30N
26				3-34N
27				3-50N
30				3-55N

86Dec Strike 100.00

Jun	Open	High	Low	Close
2				0-43N
3				1-05N
4				0-53N
5				1-06N
6				1-42N
9				1-13N
10				1-20N
11				1-40N
12				1-31N
13	2-00	2-02	1-60	1-60
16	2-16	2-16	2-02	2-12
17	2-09	2-09	1-60	2-05
18	1-62	2-00	1-62	2-00
19	1-40	1-45	1-33L	1-33
20	1-53	2-05	1-53	2-05
23	2-04	2-25	2-04	2-16
24	2-26	2-30	2-22	2-24
25	2-52	2-52	2-26	2-26
26	2-10	2-37	2-10	2-26
27	2-48	2-48	2-36	2-40
30	2-53	2-53H	2-46	2-46

86Dec Strike 102.00

Jun	Open	High	Low	Close
2				0-25N
3				0-43N
4				0-33N
5				0-46N
6				1-07N
9				0-51N
10	0-46	0-57	0-46L	0-57
11				1-06N
12				0-63N
13				1-20N
16				1-28N
17	1-23	1-23	1-18	1-23
18	1-15	1-15	1-15	1-15
19				0-58N
20				1-23N
23	1-23	1-37	1-18	1-33
24	1-40	1-42	1-34	1-37
25	1-60	1-60	1-40	1-40
26	1-52	1-52	1-37	1-39
27	1-56	1-56	1-41	1-47
30	1-57	1-63H	1-56	1-56

86Dec Strike 104.00

Jun	Open	High	Low	Close
2	0-25	0-25	0-14L	0-14
3	0-21	0-26	0-21	0-26
4				0-21N
5				0-29N
6				0-47N
9				0-33N
10				0-37N
11				0-46N
12				0-41N
13				0-53N
16				0-60N
17				0-53N
18				0-49N
19				0-34N
20				0-55N
23				0-59N
24				1-00N
25	1-10	1-10H	1-01	1-02
26				1-01N
27				1-07N
30				1-08N

86Dec Strike 110.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16	0-13	0-13H	0-13L	0-13
17				0-12N
18				0-11N
19				0-10N
20				0-15N
23				0-15N
24				0-13N
25				0-14N
26				0-14N
27				0-14N
30				0-16N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jun	94.00	96.00	98.00	100.00	102.00	104.00	110.00	TOTAL
2		258				3L		261
3						10		10
4		21						21
5		21						21
6			4					4
9		250	3L					253
10		5	6		11			22
11		5	5		40			50
12	4H	145						149
13			6	35				41
16			5	7				12
17			10	4	300		1H	315
18				2	125			127
19				15				15
20				1L				1L
23		2L		13	8			23
24			100H	11	370H			481
25		450H		32	291	600H		1,373H
26				211H	223			434
27				6	8			14
30				2	3L			5
TOTAL	4	1,157	139	339	1,379	613	1	3,632

Call open contracts Reported in contracts—Future 86Dec

Jun	94.00	96.00	98.00	100.00	102.00	104.00	110.00	TOTAL
2		700H	104L	295L	1L	4L		1,104
3		700	104	295	1	14		1,114
4		700	104	295	1	14		1,114
5		700	104	295	1	14		1,114
6		700	107	295	1	14		1,117
9		524	109	295	1	14		943L
10		524	110	295	11	14		954
11		524	114	295	51	14		998
12	4H	564	114	295	51	14		1,042
13	4	564	120	330	51	14		1,083
16	4	564	125	333	51	14		1,091
17	4	564	135	334	350	14	1H	1,402
18	4	564	135	334	475	14	1	1,527
19	4	564	135	339	475	14	1	1,532
20	4	564	135	340	475	14	1	1,533
23	4	564	135	352	474	14	1	1,544
24	4	564	235H	359	715	14	1	1,892
25	4	421L	235	388H	862	578H	1	2,489
26	4	421	235	383	1,075	578	1	2,697
27	4	421	235	387	1,079H	578	1	2,705H
30	4	421	235	387	1,079	578	1	2,705

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Jul	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 84.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				23-12N				21-12N				17-12N
2				23-04N				21-04N				17-04N
3				23-62N				21-62N				17-62N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				23-34N				21-34N				17-34N
8				22-56N				20-56N				16-56N
9				23-38N				21-38N				17-38N
10				23-34N				21-34N				17-34N
11				23-36N				21-36N				17-36N
14				23-54N				21-54N				17-54N
15				24-38N				22-38N				18-38N
16				24-14N				22-14N				18-14N
17				24-16N				22-16N				18-16N
18				24-26N				22-26N				18-26N
21				24-50N				22-50N				18-50N
22				24-24N				22-24N				18-24N
23				23-54N				21-54N				17-54N
24				23-18N				21-18N				17-18N
25				23-28N				21-28N				17-28N
28				22-05N				20-05N				16-05N
29				23-06N				21-06N				17-06N
30				23-18N				21-18N				17-18N
31				23-52N				21-52N				17-52N

Jul	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				15-12N				13-12N				11-12N
2				15-04N				13-04N				11-04N
3				15-62N				13-62N				11-62N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				15-34N				13-34N				11-34N
8				14-56N				12-56N				10-56N
9				15-38N				13-38N				11-38N
10				15-34N				13-34N				11-34N
11				15-36N				13-36N				11-36N
14				15-54N				13-54N				11-54N
15				16-38N				14-38N				12-38N
16				16-14N				14-14N				12-14N
17				16-16N				14-16N				12-16N
18				16-26N				14-26N				12-26N
21				16-50N				14-50N				12-50N
22				16-24N				14-24N				12-24N
23				15-54N				13-54N				11-54N
24				15-18N				13-18N				11-18N
25				15-28N				13-28N				11-28N
28				14-05N				12-05N				10-05N
29				15-06N				13-06N				11-06N
30				15-18N				13-18N				11-18N
31				15-52N				13-52N				11-52N

Jul	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				9-13N	7-32	7-32H	7-10L	7-15				5-24N
2				9-04N				7-06N				5-16N
3				9-63N				8-00N				6-02N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				9-35N				7-36N				5-41N
8				8-57N				6-59N				5-03N
9				9-38N				7-39N				5-44N
10				9-34N				7-35N	5-55	5-55H	5-38L	5-38
11				9-36N				7-37N				5-40N
14				9-54N				7-55N				5-56N
15				10-38N				8-39N				6-40N
16				10-14N				8-14N				6-15N
17				10-16N				8-16N				6-16N
18				10-26N				8-26N				6-27N
21				10-50N				8-50N				6-51N
22				10-24N				8-24N				6-24N
23				9-54N				7-54N				5-56N
24				9-18N				7-18N				5-20N
25				9-28N				7-28N				5-29N
28				8-05N				6-07N				4-10N
29				9-06N				7-06N				5-07N
30				9-18N				7-18N				5-18N
31				9-52N				7-52N				5-53N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 98.00				86Sep Strike 100.00					86Sep Strike 102.00				
Jul	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close	
1	3-63	3-63	3-37	3-45	2-38	2-38	2-12	2-22		1-28	1-30	1-15	1-21	
2	3-28	3-42	3-28	3-37	2-10	2-14	2-05	2-13		1-12	1-14	1-09	1-14	
3	3-47	4-18	3-47	4-18	2-21	2-48	2-21	2-48		1-14	1-37H	1-14	1-35	1-37
4	HOLIDAY				HOLIDAY					HOLIDAY				
7	4-05	4-09	3-58	3-58	2-44	2-44	2-29	2-29		1-35	1-35	1-21	1-21	
8				3-26N	2-08	2-08	1-52	2-04		1-03	1-06	0-55	1-05	
9	3-37	3-59	3-37	3-59	2-08	2-24	2-08	2-24		1-05	1-17	1-05	1-17	
10	4-13	4-13	3-49	3-54	2-40	2-40	2-16	2-19		1-24	1-25	1-09	1-14	
11	3-54	3-54	3-41	3-52	2-11	2-30	2-00	2-15		1-12	1-18	1-00	1-07	
14				3-63N	2-14	2-20	2-02	2-19		1-06	1-10	0-60	1-04	
15	4-04	4-41	4-04	4-41	2-34	2-54	2-29	2-54		1-10	1-27	1-10	1-27	
16	4-36	4-54	4-18	4-18	2-33	3-00H	2-33	2-34		1-17	1-33	1-13	1-13	
17	4-11	4-20	3-63	4-20	2-33	2-43	2-20	2-36		1-12	1-19	1-00	1-17	
18				4-28N	2-37	2-54	2-37	2-43		1-13	1-27	1-11	1-19	
21	4-53	4-55H	4-53	4-53	2-55	3-00	2-55	3-00		1-23	1-31	1-23	1-31	
22				4-26N	2-33	2-47	2-31	2-40		1-15	1-17	1-11	1-14	
23	3-41	4-00	3-40	3-60	1-61	2-11	1-60	2-11		0-53	0-58	0-48	0-58	
24	3-58	3-62	3-29	3-29	2-13	2-13	1-51	1-51		0-58	0-58	0-45	0-47	
25				3-37N	2-00	2-01	1-60	1-60		0-52	0-54	0-47	0-50	
28	2-58	2-58	2-28L	2-28	1-35	1-41	1-00L	1-00	1-06	0-35	0-40	0-26L	0-26	
29				3-17N	1-20	1-47	1-20	1-45		0-30	0-47	0-30	0-45	
30	3-26	3-28	3-08	3-28	1-49	1-53	1-41	1-53		0-45	0-51	0-43	0-50	
31	3-33	3-56	3-33	3-56	1-58	2-16	1-58	2-13		0-55	0-63	0-51	0-63	

	86Sep Strike 104.00				86Sep Strike 106.00				86Sep Strike 108.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-50	0-50H	0-40	0-42	0-22	0-22	0-20	0-20				0-09N
2	0-38	0-38	0-36	0-36	0-16	0-16	0-15	0-16				0-07N
3	0-36	0-49	0-36	0-49	0-18	0-23H	0-18	0-23				0-10N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	0-49	0-49	0-39	0-41	0-22	0-22	0-17	0-18	0-06	0-07H	0-06	0-07
8	0-33	0-33	0-26	0-31	0-13	0-13	0-11	0-12				0-05N
9	0-34	0-36	0-34	0-36	0-14	0-15	0-14	0-15				0-06N
10	0-40	0-43	0-33	0-34	0-17	0-17	0-13	0-13				0-04N
11	0-30	0-38	0-26	0-29	0-13	0-14	0-10	0-10				0-03N
14	0-26	0-29	0-26	0-27	0-10	0-10	0-06	0-08				0-02N
15	0-29	0-34	0-28	0-33	0-09	0-10	0-09	0-10	0-03	0-03	0-03	0-03
16	0-28	0-41	0-28	0-28	0-08	0-10	0-08	0-09				0-03N
17	0-30	0-33	0-23	0-31				0-09N				0-03N
18	0-28	0-35	0-25	0-29				0-09N				0-03N
21	0-31	0-36	0-31	0-34	0-09	0-10	0-09	0-10				0-02N
22	0-26	0-30	0-25	0-25	0-07	0-07	0-07	0-07				0-02N
23	0-16	0-19	0-13	0-17	0-03	0-03	0-03L	0-03				0-01N
24	0-17	0-18	0-15	0-16				0-03N				0-01N
25	0-16	0-17	0-15	0-16	0-04	0-04	0-03	0-03	0-01	0-01	0-01L	0-01
28	0-09	0-10	0-07L	0-07				0-03N				0-01N
29	0-08	0-13	0-08	0-13				0-04N				0-01N
30	0-13	0-15	0-13	0-15				0-04N				0-01N
31	0-17	0-22	0-16	0-22	0-05	0-06	0-05	0-06				0-02N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Sep

Jul	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1								10H		3	8	490	7			518
2										2	6	247	52	105		412
3										20	162	645	127	103		1,057
4	HOLIDAY															
7										3	10	679	87	55	86H	920
8												609	5			614
9										2	264	524	17	5		812
10									20H	3	23	1,086	281	276H		1,689
11										1L	50	298	24	5		378
14											199	685	53	4		941
15										1,426H	666	465	446	67	81	3,151
16										50	116	1,509	1,469H	2		3,146
17										12	9	928	823			1,772
18											6	514	1,026			1,546
21										380	922	120	904	20		2,346
22										120	185	71	1,233	101		1,710
23										552	5L	467	222	1L		1,247
24										2	17	995	307			1,321
25											8	627	140	3		778
28										2	352	2,598	1,352		3L	4,307
29											1,434H	3,086H	1,409			5,929H
30										10	16	63L	2L			91L
31										323	22	477	322	4		1,148
TOTAL								10	20	2,911	4,480	17,183	10,308	751	170	35,833

Call open contracts Reported in contracts—Future 86Sep

Jul	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1							1,400H	61H	3,230H	5,053H	6,971H	12,518	4,552	1,714H	91L	35,590
2							1,400	61	3,230	5,053	6,969	12,581	4,599	1,620	91	35,604H
3							1,400	61	3,230	5,033	6,880	12,611	4,586	1,619	91	35,511
4	HOLIDAY															
7							1,400	61	3,230	5,012	6,843	12,581	4,561	1,470	166	35,324
8							1,400	61	3,230	5,012	6,833	12,272	4,566	1,470	166	35,010
9							1,400	61	3,230	5,011	6,591	12,176	4,570	1,472	166	34,677
10							1,400	61	3,210	5,010	6,601	11,747	4,423	1,287	166	33,905
11							1,400	61	3,210	5,009	6,598	11,615	4,414	1,291	166	33,764
14							1,400	61	3,210	5,009	6,432	12,101	4,418	1,291	166	34,088
15							1,400	61	3,210	4,757	6,149	12,299	4,334	1,291	189	33,690
16							1,400	52L	3,210	4,721	6,132	13,736	3,909	1,287	189	34,636
17							1,400	52	3,210	4,711	6,131	13,776	4,371	1,287	189	35,127
18							1,400	52	3,210	4,711	6,125	13,888H	3,740	1,287	189	34,602
21							800L	52	1,110L	4,791	5,889	13,835	4,013	1,271	189	31,950
22							800	52	1,110	4,791	5,796	13,772	3,730	1,208	189	31,448
23							300	52	1,110	4,511	5,795	13,753	3,928	1,207	189	31,345
24							800	52	1,110	4,511	5,776	13,440	3,647	1,207	189	30,732
25							800	52	1,110	4,511	5,770	13,604	3,605	1,206L	189	30,847
28							800	52	1,110	4,511	5,666	13,353	3,335L	1,206	190H	30,223
29							800	52	1,110	4,511	5,493	11,304	4,494	1,206	190	29,160
30							800	52	1,110	4,521	5,492	11,345	4,494	1,206	190	29,210
31							800	52	1,110	4,501L	5,463L	10,663L	4,655H	1,206	190	28,640L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Jul	Open	High	Low	Close
1				6-57**N**
2				6-46**N**
3				7-34**N**
4	**HOLIDAY**			
7				7-05**N**
8				6-34**N**
9				7-11**N**
10				7-06**N**
11				7-05**N**
14				7-16**N**
15				7-62**N**
16				7-38**N**
17				7-40**N**
18				7-48**N**
21				8-12**N**
22				7-50**N**
23				7-16**N**
24				6-47**N**
25				6-55**N**
28				5-44**N**
29				6-36**N**
30				6-43**N**
31				7-09**N**

86Dec Strike 96.00

Jul	Open	High	Low	Close
1				5-17**N**
2				5-07**N**
3				5-54**N**
4	**HOLIDAY**			
7	5-45	5-45	5-27	5-27
8				4-57**N**
9				5-33**N**
10				5-27**N**
11				5-24**N**
14				5-33**N**
15				6-09**N**
16	6-24	6-24**H**	5-51	5-51
17				5-52**N**
18				5-60**N**
21				6-18**N**
22	6-02	6-04	5-60	5-60
23				5-28**N**
24				4-63**N**
25				5-07**N**
28				4-05**N**
29	4-43	4-54	4-43**L**	4-54
30				4-63**N**
31				5-25**N**

86Dec Strike 98.00

Jul	Open	High	Low	Close
1				3-55**N**
2	3-34	3-47	3-34**L**	3-47
3				4-23**N**
4	**HOLIDAY**			
7				3-63**N**
8				3-35**N**
9				4-03**N**
10				3-60**N**
11				3-56**N**
14	3-55	4-00	3-55	4-00
15	4-06	4-32**H**	4-06	4-32
16				4-13**N**
17	4-22	4-22	4-13	4-13
18				4-19**N**
21				4-39**N**
22				4-18**N**
23				3-53**N**
24				3-28**N**
25				3-35**N**
28				2-47**N**
29				3-22**N**
30				3-31**N**
31				3-53**N**

86Dec Strike 100.00

Jul	Open	High	Low	Close
1	2-59	2-59	2-42	2-45
2	2-39	2-39	2-32	2-37
3	2-53	3-06**H**	2-53	3-06
4	**HOLIDAY**			
7	3-06	3-06	2-49	2-49
8	2-32	2-32	2-28	2-29
9	2-33	2-53	2-33	2-53
10	2-53	2-53	2-47	2-47
11	2-45	2-45	2-36	2-41
14	2-32	2-45	2-32	2-45
15				3-07**N**
16	3-04	3-05	2-53	2-53
17	2-52	2-55	2-52	2-53
18	2-52	2-60	2-52	2-60
21				3-08**N**
22				2-56**N**
23	2-22	2-31	2-22	2-31
24	2-30	2-30	2-12	2-12
25	2-19	2-20	2-18	2-18
28	2-06	2-12	1-43**L**	1-43
29	2-05	2-16	2-05	2-12
30	2-15	2-20	2-14	2-19
31	2-30	2-40	2-26	2-38

86Dec Strike 102.00

Jul	Open	High	Low	Close
1	1-62	1-62	1-50	1-52
2	1-47	1-47	1-42	1-43
3	1-58	2-05**H**	1-51	2-05
4	**HOLIDAY**			
7	1-60	2-02	1-52	1-52
8	1-37	1-44	1-35	1-41
9	1-43	1-55	1-43	1-55
10	1-58	1-58	1-48	1-48
11	1-49	1-52	1-41	1-44
14	1-40	1-45	1-37	1-45
15	1-48	1-61	1-48	1-61
16	1-60	2-04	1-50	1-50
17	1-44	1-56	1-40	1-49
18	1-49	1-61	1-49	1-53
21	1-51	2-00	1-51	2-00
22	1-50	1-52	1-45	1-48
23	1-32	1-32	1-22	1-30
24	1-30	1-30	1-17	1-17
25	1-25	1-30	1-25	1-26
28	1-13	1-19	1-02**L**	1-02
29	1-09	1-26	1-09	1-20
30	1-23	1-30	1-21	1-25
31	1-32	1-45	1-30	1-39

86Dec Strike 104.00

Jul	Open	High	Low	Close
1	1-18	1-18	1-10	1-10
2	1-08	1-08	1-02	1-02
3				1-21**N**
4	**HOLIDAY**			
7	1-23	1-23**H**	1-09	1-09
8	0-62	1-00	0-62	1-00
9	1-04	1-08	1-03	1-08
10	1-13	1-13	1-05	1-05
11	1-08	1-08	1-01	1-01
14	0-56	1-00	0-56	1-00
15	1-04	1-10	1-04	1-10
16	1-05	1-15	1-01	1-01
17	1-04	1-04	1-00	1-01
18	0-63	1-05	0-63	1-03
21	1-07	1-09	1-03	1-09
22	0-59	0-63	0-59	0-63
23	0-47	0-51	0-46	0-51
24	0-51	0-51	0-42	0-42
25	0-46	0-52	0-46	0-47
28	0-38	0-42	0-31**L**	0-31
29	0-41	0-47	0-41	0-47
30	0-47	0-52	0-47	0-50
31	0-55	0-61	0-55	0-61

86Dec Strike 106.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7	0-50	0-50**H**	0-43	0-43
8				0-38**N**
9				0-44**N**
10				0-41**N**
11				0-38**N**
14				0-37**N**
15	0-40	0-40	0-40	0-40
16				0-36**N**
17	0-40	0-40	0-36	0-36
18				0-37**N**
21	0-36	0-41	0-36	0-40
22	0-32	0-33	0-32	0-33
23	0-25	0-26	0-25	0-26
24	0-27	0-27	0-22	0-22
25	0-25	0-26	0-23	0-24
28	0-22	0-22	0-15**L**	0-15
29	0-21	0-25	0-21	0-25
30				0-25**N**
31	0-29	0-31	0-29	0-31

86Dec Strike 108.00

Jul	Open	High	Low	Close
1				
2				
3	0-30	0-32**H**	0-30	0-32
4	**HOLIDAY**			
7				0-25**N**
8				0-23**N**
9				0-25**N**
10	0-24	0-24	0-23	0-23
11				0-20**N**
14				0-19**N**
15				0-23**N**
16	0-23	0-23	0-19	0-19
17	0-17	0-21	0-17	0-20
18	0-19	0-19	0-17	0-19
21	0-20	0-23	0-20	0-21
22	0-19	0-19	0-18	0-18
23	0-14	0-14	0-12	0-12
24	0-14	0-14	0-11	0-11
25				0-12**N**
28	0-10	0-10	0-07**L**	0-07
29				0-12**N**
30	0-11	0-12	0-11	0-12
31	0-13	0-18	0-13	0-15

86Dec Strike 110.00

Jul	Open	High	Low	Close
1				0-16**N**
2				0-13**N**
3				0-17**N**
4	**HOLIDAY**			
7				0-15**N**
8				0-13**N**
9				0-14**N**
10				0-13**N**
11				0-10**N**
14	0-11	0-11**H**	0-10	0-10
15				0-11**N**
16				0-09**N**
17	0-09	0-09	0-09	0-09
18	0-09	0-10	0-09	0-10
21	0-10	0-10	0-10	0-10
22	0-10	0-10	0-09	0-09
23				0-06**N**
24	0-08	0-08	0-06**L**	0-06
25				0-05**N**
28				0-04**N**
29				0-06**N**
30				0-06**N**
31				0-07**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jul	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1				2	5	2				9
2			3	3	439	2				447
3				3	201			2		206
4	HOLIDAY									
7		1L		108H	110	23	20			262
8				3	3L	2				8
9				2	53	1,629H				1,684
10				3	32	2				37
11				1L	4	2				7L
14			3	2	184	1L			44	234
15			2L		1,232	246	64	47		1,591
16		1		2	10	160		18		191
17			100H	1	15	263	4L	424H	1L	808
18				1	314	645	10	6	37	1,013
21					2,377H	978	2,004H	55	81H	5,495H
22		11			970	922	450	5	4	2,362
23				102	372	70	200	6	2	752
24				4	403	52	121	19	1	600
25				3	98	81	50		5	237
28				70	1,668	77	77	1L		1,893
29		15H		16	1,023	25	25			1,104
30				3	189	103		10		305
31				6	640	112	414	22		1,194
TOTAL		28	108	335	10,342	5,397	3,439	615	175	20,439

Call open contracts Reported in contracts—Future 86Dec

Jul	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	4H	421H	235H	387L	1,079L	578L			1L	2,705L
2	4	421	232	388	1,247	578			1	2,871
3	4	421	232	389	1,325	578		2L	1	2,952
4	HOLIDAY									
7	4	421	232	497	1,331	598	20L	2	1	3,106
8	4	421	232	498	1,330	598	20	2	1	3,106
9	4	421	232	498	1,358	2,100	20	2	1	4,636
10	4	421	232	499	1,389	2,100	20	2	1	4,668
11	4	421	232	500	1,389	2,100	20	2	1	4,669
14	4	421	229L	501	1,571	2,100	20	2	45	4,893
15	4	421	229	501	2,529	2,340	84	49	45	6,202
16	4	420	229	501	2,530	2,483	84	67	45	6,363
17	4	420	229	502	2,534	2,736	88	491	46	7,050
18	4	420	229	503	2,700	3,239	78	493	83	7,749
21	4	420	229	503	4,490	3,999	2,000	548	164	12,357
22	4	409	229	503	4,874	4,596	2,450	550	168	13,783
23	4	409	229	603	5,186	4,635	2,650	555	170	14,441
24	4	409	229	600	5,284	4,635	2,750	572	171	14,654
25	4	409	229	599	5,279	4,652	2,799	572	176H	14,719
28	4	409	229	644	6,071	4,722	2,874	573	176	15,702
29	4	394L	229	648	6,494	4,727	2,899	573	176	16,144
30	4	394	229	649	6,627	4,752	2,899	579	176	16,309
31	4	394	229	651H	6,980H	4,760H	3,305H	591H	176	17,090H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 104.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24	1-14	1-14**H**	1-02**L**	1-02
25				1-04**N**
28				0-50**N**
29				1-03**N**
30				1-08**N**
31				1-17**N**

Call volume of sales Reported in contracts—Future 87Mar

Jul	104.00	TOTAL
1		
2		
3		
4	**HOLIDAY**	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24	100**H**	100**H**
25		
28		
29		
30		
31		
TOTAL	100	100

Call open contracts Reported in contracts—Future 87Mar

Jul	104.00	TOTAL
1		
2		
3		
4	**HOLIDAY**	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24	100**H**	100**H**
25	100	100
28	100	100
29	100	100
30	100	100
31	100	100

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 78.00

Aug	Open	High	Low	Close
1				24-02**N**
4				24-04**N**
5				23-48**N**
6				23-14**N**
7				23-40**N**
8				24-36**N**
11				24-62**N**
12				25-14**N**
13				25-48**N**
14				25-38**N**
15				25-38**N**
18				25-48**N**
19				26-16**N**
20				26-38**N**
21				26-36**N**
22				25-45**N**
25				
26				
27				
28				
29				

86Sep Strike 80.00

Aug	Open	High	Low	Close
1				22-02**N**
4				22-04**N**
5				21-48**N**
6				21-14**N**
7				21-40**N**
8				22-36**N**
11				22-62**N**
12				23-14**N**
13				23-48**N**
14				23-38**N**
15				23-38**N**
18				23-48**N**
19				24-16**N**
20				24-38**N**
21				24-36**N**
22				23-45**N**
25				
26				
27				
28				
29				

86Sep Strike 84.00

Aug	Open	High	Low	Close
1				18-02**N**
4				18-04**N**
5				17-48**N**
6				17-14**N**
7				17-40**N**
8				18-36**N**
11				18-62**N**
12				19-14**N**
13				19-48**N**
14				19-38**N**
15				19-38**N**
18				19-48**N**
19				20-16**N**
20				20-38**N**
21				20-36**N**
22				19-45**N**
25				
26				
27				
28				
29				

86Sep Strike 86.00

Aug	Open	High	Low	Close
1				16-02**N**
4				16-04**N**
5				15-48**N**
6				15-14**N**
7				15-40**N**
8				16-36**N**
11				16-62**N**
12				17-14**N**
13				17-48**N**
14				17-38**N**
15				17-38**N**
18				17-48**N**
19				18-16**N**
20				18-38**N**
21				18-36**N**
22				17-45**N**
25				
26				
27				
28				
29				

86Sep Strike 88.00

Aug	Open	High	Low	Close
1				14-02**N**
4				14-04**N**
5				13-48**N**
6				13-14**N**
7				13-40**N**
8				14-36**N**
11				14-62**N**
12				15-14**N**
13				15-48**N**
14				15-38**N**
15				15-38**N**
18				15-48**N**
19				16-16**N**
20				16-38**N**
21				16-36**N**
22				15-45**N**
25				
26				
27				
28				
29				

86Sep Strike 90.00

Aug	Open	High	Low	Close
1				12-02**N**
4				12-04**N**
5				11-48**N**
6				11-14**N**
7				11-40**N**
8				12-36**N**
11				12-62**N**
12				13-14**N**
13				13-48**N**
14				13-38**N**
15				13-38**N**
18				13-48**N**
19				14-16**N**
20				14-38**N**
21				14-36**N**
22				13-45**N**
25				
26				
27				
28				
29				

86Sep Strike 92.00

Aug	Open	High	Low	Close
1				10-02**N**
4				10-04**N**
5				9-48**N**
6				9-14**N**
7				9-40**N**
8				10-36**N**
11				10-62**N**
12				11-14**N**
13				11-48**N**
14				11-38**N**
15				11-38**N**
18				11-48**N**
19				12-16**N**
20				12-38**N**
21				12-36**N**
22				11-45**N**
25				
26				
27				
28				
29				

86Sep Strike 94.00

Aug	Open	High	Low	Close
1				8-02**N**
4	7-50	8-04**H**	7-50**L**	8-04
5				7-48**N**
6				7-14**N**
7				7-40**N**
8				8-36**N**
11				8-62**N**
12				9-14**N**
13				9-48**N**
14				9-38**N**
15				9-38**N**
18				9-48**N**
19				10-16**N**
20				10-38**N**
21				10-36**N**
22				9-45**N**
25				
26				
27				
28				
29				

86Sep Strike 96.00

Aug	Open	High	Low	Close
1				6-02**N**
4	5-53	6-04	5-53	6-04
5	5-51	5-51	5-48**L**	5-48
6				5-14**N**
7				5-40**N**
8				6-36**N**
11	6-59	6-62**H**	6-59	6-62
12				7-14**N**
13				7-48**N**
14				7-38**N**
15				7-38**N**
18				7-48**N**
19				8-16**N**
20				8-38**N**
21				8-36**N**
22				7-45**N**
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 98.00				86Sep Strike 100.00				86Sep Strike 102.00				
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
1	4-04	4-08	3-50	4-07	2-17	2-23	2-03	2-21	1-03	1-03	0-50	1-01	
4				4-06**N**	2-06	2-17	2-06	2-17	0-55	0-30	0-48	0-60	
5	3-36	3-56	3-36	3-49	1-46	2-04	1-46	1-62	0-42	0-50	0-41	0-43	
6	3-52	3-52	3-17	3-17	2-05	2-05	1-33	1-33	0-47	0-48	0-29	0-29	
7	3-09	3-41	3-09**L**	3-41	1-17	1-52	1-17**L**	1-50	0-21	0-38	0-21**L**	0-35	
8	4-06	4-36	4-06	4-36	1-61	2-38	1-61	2-38	0-35	0-57	0-35	0-57	
11				4-62**N**	2-42	3-01	2-42	3-01	0-57	1-17	0-57	1-12	
12				5-14**N**	3-07	3-15	3-00	3-15	1-28	1-28	1-11	1-23	
13				5-48**N**	3-16	3-51	3-05	3-48	1-23	1-54	1-13	1-54	
14				5-38**N**	3-53	3-53	3-38	3-38	1-48	1-62	1-42	1-42	
15				5-38**N**	3-52	3-52	3-38	3-38	1-52	1-56	1-44	1-45	
18				5-48**N**	3-24	3-48	3-20	3-48	1-32	1-51	1-25	1-51	
19				6-16**N**	4-20	4-20	4-16	4-16	2-09	2-26	2-09	2-16	
20				6-38**N**	4-39	4-39**H**	4-38	4-38	2-24	2-38	2-17	2-38	
21	6-49	6-49**H**	6-36	6-36				4-36**N**	2-37	2-57**H**	2-35	2-36	
22				5-45**N**				3-45**N**	2-04	2-04	1-41	1-44	1-46
25													
26													
27													
28													
29													

	86Sep Strike 104.00					86Sep Strike 106.00				86Sep Strike 108.00			
Aug	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-23	0-23	0-15	0-20					0-04**N**				0-01**N**
4	0-15	0-16	0-13	0-16					0-03**N**	0-01	0-01**H**	0-01**L**	0-01
5	0-11	0-12	0-10	0-10					0-02**N**				0-01**N**
6	0-10	0-10	0-06	0-06					0-02**N**				0-01**N**
7	0-03	0-06	0-03	0-06					0-02**N**				0-01**N**
8	0-08	0-10	0-08	0-08	0-10	0-01	0-02	0-01**L**	0-02				0-01**N**
11	0-10	0-15	0-10	0-13		0-02	0-02	0-02	0-02				0-01**N**
12	0-19	0-19	0-11	0-15					0-02**N**				0-01**N**
13	0-15	0-27	0-12	0-25		0-03	0-03**H**	0-03	0-03				0-01**N**
14	0-21	0-30	0-18	0-18		0-03	0-03	0-03	0-03				0-01**N**
15	0-19	0-24	0-17	0-19		0-03	0-03	0-03	0-03				0-01**N**
18	0-10	0-19	0-10	0-19		0-02	0-03	0-02	0-03				0-01**N**
19	0-30	0-35	0-29	0-31		0-02	0-02	0-02	0-02				0-01**N**
20	0-33	0-50	0-23	0-45		0-02	0-02	0-02	0-02				0-01**N**
21	0-31	1-02**H**	0-30	0-39		0-02	0-03	0-01	0-01				0-01**N**
22	0-10	0-16	0-02**L**	0-03	0-02				0-01**N**				0-01**N**
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Aug	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1										2L	6	487	112			607
4								42H	306H		2	797	121		150H	1,418
5									10L	3	109	510	281			913
6										2	1,657H	734	70			2,463
7											75	389	54			518
8											314	452	50	150		966
11									10		1,503	1,594	450	40		3,597
12											46	3,357H	614	10		4,027
13											56	285	505	100		946
14											25	2,319	405	30		2,779
15											10	1,756	1,382	155		3,303
18											3	225	34L	2L		264L
19											5	431	230			666
20											1L	10L	4,113H	24		4,148H
21										5H		1,133	1,309	230H		2,677
22										5		768	1,264	6		2,043
25																
26																
27																
28																
29																
TOTAL								42	326	17	3,812	15,247	10,994	747	150	31,335

Call open contracts Reported in contracts—Future 86Sep

Aug	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1							800H	52H	1,110H	4,501H	5,442	10,235	4,661	1,206L	190L	28,197H
4								10L	804	4,501	5,442	10,461H	4,653	1,206	340H	27,417
5								10	756	4,500	5,440	10,426	4,408	1,206	340	27,086
6								10	756	4,500	5,708H	10,108	4,458	1,206	340	27,086
7								10	756	4,500	4,251	9,774	4,469	1,206	340	25,306
8								10	756	4,500	4,055	9,972	4,470	1,356	340	25,459
11									305	4,500	3,587	9,308	4,448	1,386	340	23,874
12									305	4,498	3,561	6,608	4,385	1,396	340	21,093
13									110	4,018	3,557	6,349	4,584	1,465	340	20,423
14									100	2,318	3,566	5,146	4,663	1,465	340	17,598
15									100	1,248	3,539	4,372	4,766H	1,590	340	15,955
18									50L	1,198	3,531	4,361	4,749	1,590	340	15,819
19									50	187	3,531	4,045	3,791	1,590	340	13,534
20									50	187	3,483	4,002	3,823	1,580	340	13,465
21										155L	1,947L	3,283L	3,546L	1,651H	340	10,922L
22																
25																
26																
27																
28																
29																

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Aug	Open	High	Low	Close
1				7-24**N**
4				7-23**N**
5				7-02**N**
6				6-30**N**
7				6-56**N**
8				7-52**N**
11				8-12**N**
12				8-32**N**
13				9-02**N**
14				8-52**N**
15				8-52**N**
18				8-62**N**
19				9-32**N**
20				9-52**N**
21				9-48**N**
22				8-60**N**
25				9-16**N**
26				10-00**N**
27				9-20**N**
28				9-42**N**
29				10-14**N**

86Dec Strike 96.00

Aug	Open	High	Low	Close
1				5-37**N**
4				5-37**N**
5	5-31	5-31	5-16**L**	5-16
6				4-47**N**
7				5-07**N**
8				5-61**N**
11	6-12	6-17	6-12	6-17
12				6-35**N**
13	6-33	7-03**H**	6-33	7-03
14				6-53**N**
15				6-53**N**
18				6-63**N**
19				7-32**N**
20				7-52**N**
21				7-48**N**
22				6-60**N**
25				7-18**N**
26				8-00**N**
27				7-20**N**
28				7-42**N**
29				8-15**N**

86Dec Strike 98.00

Aug	Open	High	Low	Close
1				4-00**N**
4				3-62**N**
5				3-44**N**
6				3-14**N**
7	3-15	3-36	3-15**L**	3-36
8				4-18**N**
11				4-34**N**
12	4-41	4-49	4-41	4-49
13				5-12**N**
14	5-00	5-10	4-63	4-63
15				4-62**N**
18				5-06**N**
19	5-34	5-37**H**	5-34	5-37
20				5-55**N**
21				5-51**N**
22	5-10	5-10	5-03	5-03
25				5-18**N**
26				6-02**N**
27				5-25**N**
28				5-45**N**
29				6-16**N**

86Dec Strike 100.00

Aug	Open	High	Low	Close
1	2-39	2-41	2-36	2-41
4				2-40**N**
5	2-21	2-32	2-21	2-27
6	2-10	2-10	2-03**L**	2-03
7	2-10	2-17	2-10	2-17
8	2-37	2-53	2-37	2-53
11				3-02**N**
12	3-04	3-13	3-04	3-13
13	2-63	3-34	2-63	3-34
14				3-22**N**
15	3-31	3-32	3-21	3-21
18	3-15	3-27	3-15	3-27
19	3-54	3-58	3-54	3-55
20				4-06**N**
21	4-18	4-18	4-00	4-00
22				3-24**N**
25				3-37**N**
26				4-15**N**
27				3-41**N**
28	4-09	4-10	3-55	3-60
29	4-26	4-30**H**	4-26	4-30

86Dec Strike 102.00

Aug	Open	High	Low	Close
1	1-39	1-44	1-29	1-37
4	1-32	1-39	1-32	1-39
5	1-21	1-36	1-21	1-29
6	1-29	1-29	1-12	1-12
7	1-05	1-25	1-04**L**	1-24
8	1-31	1-45	1-31	1-45
11	1-48	1-56	1-46	1-52
12	1-60	1-60	1-52	1-58
13	1-56	2-18	1-51	2-12
14	2-10	2-15	2-00	2-00
15	2-07	2-10	2-01	2-01
18	1-56	2-07	1-54	2-07
19	2-29	2-34	2-24	2-26
20	2-36	2-36	2-21	2-36
21	2-30	2-52	2-30	2-31
22	2-09	2-14	1-62	1-62
25	1-60	2-07	1-58	2-07
26	2-30	2-41	2-25	2-41
27	2-33	2-35	2-13	2-13
28	2-20	2-40	2-20	2-28
29	2-57	2-58**H**	2-47	2-57

86Dec Strike 104.00

Aug	Open	High	Low	Close	
1	1-01	1-01	0-57	0-60	
4	0-55	0-60	0-55	0-60	
5	0-52	0-58	0-51	0-52	
6	0-47	0-47	0-39	0-39	
7	0-34	0-48	0-34**L**	0-47	
8	0-51	0-60	0-51	0-59	
11	1-06	1-06	0-57	0-63	
12	1-04	1-04	0-63	1-03	
13	1-00	1-18	0-61	1-14	
14	1-13	1-18	1-05	1-05	
15	1-05	1-10	1-02	1-03	
18	0-63	1-09	0-61	1-09	
19	1-27	1-28	1-20	1-22	
20	1-29	1-29	1-09	1-26	
21	1-17	1-38	1-17	1-22	
22	1-09	1-13	0-63	1-03	1-00
25	0-62	1-06	0-62	1-06	
26	1-12	1-29	1-12	1-29	
27	1-20	1-25	1-10	1-10	
28	1-14	1-27	1-14	1-19	
29	1-41	1-43**H**	1-32	1-40	

86Dec Strike 106.00

Aug	Open	High	Low	Close
1	0-32	0-32	0-29	0-30
4	0-32	0-32	0-31	0-32
5	0-31	0-31	0-26	0-26
6	0-23	0-23	0-20**L**	0-20
7	0-22	0-23	0-20	0-23
8	0-31	0-31	0-29	0-30
11	0-34	0-34	0-32	0-32
12	0-37	0-37	0-29	0-33
13	0-34	0-42	0-30	0-38
14	0-32	0-36	0-31	0-35
15	0-33	0-33	0-32	0-32
18	0-32	0-33	0-31	0-33
19	0-45	0-45	0-42	0-42
20	0-44	0-46	0-37	0-44
21	0-44	0-51	0-42	0-44
22	0-36	0-36	0-26	0-29
25	0-27	0-30	0-26	0-30
26	0-35	0-45	0-35	0-45
27	0-40	0-43	0-33	0-33
28	0-36	0-44	0-36	0-39
29	0-50	0-53**H**	0-48	0-53

86Dec Strike 108.00

Aug	Open	High	Low	Close
1				0-15**N**
4				0-16**N**
5				0-13**N**
6	0-12	0-12	0-09**L**	0-09
7	0-10	0-10	0-10	0-10
8	0-13	0-15	0-13	0-14
11				0-15**N**
12	0-14	0-16	0-13	0-16
13	0-15	0-16	0-15	0-16
14				0-14**N**
15	0-12	0-12	0-12	0-12
18	0-13	0-14	0-13	0-14
19	0-21	0-21	0-19	0-19
20	0-15	0-19	0-15	0-19
21	0-20	0-21	0-18	0-18
22	0-13	0-13	0-12	0-12
25	0-10	0-12	0-10	0-12
26	0-14	0-18	0-14	0-18
27	0-17	0-17	0-14	0-14
28	0-18	0-18	0-16	0-16
29	0-24	0-25**H**	0-21	0-23

86Dec Strike 110.00

Aug	Open	High	Low	Close
1				0-07**N**
4				0-08**N**
5				0-07**N**
6	0-06	0-06	0-05	0-05
7				0-05**N**
8				0-06**N**
11	0-07	0-07	0-06	0-06
12	0-03	0-06	0-03**L**	0-06
13				0-06**N**
14				0-06**N**
15				0-05**N**
18	0-06	0-06	0-06	0-06
19	0-07	0-07	0-07	0-07
20	0-08	0-08**H**	0-08	0-08
21	0-08	0-08	0-06	0-06
22				0-04**N**
25				0-04**N**
26				0-06**N**
27	0-06	0-07	0-05	0-05
28	0-06	0-06	0-05	0-05
29				0-10**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Aug	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1				1**L**	514	222	12	1**L**		750
4					440	107**L**	54			601
5		20**H**		156**H**	83	205	101			565
6				25	1,866**H**	191	7	5	10	2,104
7			1**L**	2	238	1,532	8	1		1,782
8				5	529	1,475	200	2		2,211
11		10			1,350	407	7		5	1,779
12			1	108	1,660	1,250	957	3		3,979
13		3**L**		1	1,157	3,165**H**	2,481**H**	4	1**L**	6,812**H**
14			2**H**		36**L**	2,658	255			2,951
15				5	1,143	1,685	8	4		2,845
18				10	72	213	3**L**		7	305**L**
19			1	2	111	2,883	923	8	1	3,929
20					663	2,481	298	73	3	3,518
21				6	67	1,582	2,148	29	23	3,855
22			1		100	1,585	548	500		2,734
25					881	550	126	2		1,559
26					37	210	1,156	705**H**		2,108
27					109	1,515	663	686	125**H**	3,098
28				39	526	1,818	36	55	105	2,579
29				1	130	665	145	123		1,064
TOTAL		33	6	361	11,712	26,399	10,136	2,201	280	51,128

Call open contracts Reported in contracts—Future 86Dec

Aug	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	4**H**	394**H**	229**H**	647	7,085	4,909	3,311**L**	576	176**L**	17,331**L**
4	4	394	229	646	7,089	4,921	3,361	576	176	17,396
5	4	374	229	691**H**	7,066**L**	5,047	3,361	574	176	17,522
6	4	374	229	691	8,476	5,148	3,361	574	186	19,043
7	4	374	229	691	8,455	4,129**L**	3,361	570**L**	185	17,998
8	4	374	229	689	8,682	5,133	3,561	572	185	19,429
11	4	374	229	689	9,395	5,278	3,561	572	190	20,292
12	4	374	229	581	9,954**H**	6,386	3,820	575	190	22,113
13	4	371**L**	229	580**L**	9,679	6,845	5,762	578	190	24,238
14	4	371	229	580	9,679	8,417	6,012	578	190	26,060
15	4	371	229	585	8,598	9,779	6,009	578	190	26,343
18	4	371	229	584	8,552	9,776	6,005	574	197	26,292
19	4	371	229	582	8,608	11,330	6,804	580	197	28,705
20	4	371	229	582	8,574	12,835	7,009**H**	647	200	30,451
21		371	229	580	8,574	13,331	6,529	670	219	30,503
22		371	228**L**	580	8,553	13,520	6,287	1,170	219	30,928
25		371	228	580	8,956	13,331	6,276	1,170	219	31,131
26		371	228	580	8,908	13,367	6,471	1,619	219	31,763
27		371	228	580	8,911	14,332	6,592	2,193	340	33,547
28		371	228	613	9,259	15,256	6,607	2,247**H**	445**H**	35,026**H**
29		371	228	612	9,243	15,314**H**	6,582	2,166	445	34,961

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 100.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	3-50	3-50**H**	3-34**L**	3-34
28				3-46**N**
29				4-06**N**

87Mar Strike 102.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	2-48	2-48	2-34**L**	2-34
20	2-40	2-40	2-39	2-39
21				2-38**N**
22				2-06**N**
25				2-18**N**
26				2-40**N**
27				2-20**N**
28				2-31**N**
29	2-44	2-60**H**	2-44	2-51

87Mar Strike 104.00

Aug	Open	High	Low	Close
1				1-20**N**
4				1-17**N**
5				1-10**N**
6				0-63**N**
7				1-03**N**
8				1-20**N**
11				1-24**N**
12				1-27**N**
13	1-48	1-48	1-40	1-40
14				1-26**N**
15	1-30	1-30	1-29**L**	1-29
18				1-30**N**
19				1-40**N**
20				1-42**N**
21				1-41**N**
22				1-18**N**
25				1-26**N**
26				1-40**N**
27				1-25**N**
28	1-44	1-44	1-35	1-35
29	1-40	1-52**H**	1-40	1-52

87Mar Strike 106.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26	1-00	1-02	1-00	1-02
27	0-50	0-50	0-50**L**	0-50
28				0-57**N**
29	1-11	1-11**H**	1-05	1-05

Call volume of sales Reported in contracts—Future 87Mar

Aug	100.00	102.00	104.00	106.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13			1**L**		1**L**
14					
15			8**H**		8
18					
19		33**H**			33
20		5**L**			5
21					
22					
25					
26				90	90
27	90**H**			400**H**	490**H**
28			1		1
29		10	5	1**L**	16
TOTAL	90	48	15	491	644

Call open contracts Reported in contracts—Future 87Mar

Aug	100.00	102.00	104.00	106.00	TOTAL
1			100**L**		100**L**
4			100		100
5			100		100
6			100		100
7			100		100
8			100		100
11			100		100
12			100		100
13			101		101
14			101		101
15			109		109
18			109		109
19		33**L**	109		142
20		38	109		147
21		38	109		147
22		38	109		147
25		38	109		147
26		38	109	90**L**	237
27	90**H**	38	109	400**H**	637
28	90	38	110	400	638
29	90	48**H**	114**H**	400	652**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				9-26N
3				8-20N
4				8-32N
5				7-42N
8				7-03N
9				7-26N
10				7-34N
11				6-35N
12				6-04N
15				6-36N
16				6-36N
17				7-20N
18				6-20N
19				6-04N
22				6-26N
23				6-33N
24				7-23N
25				7-14N
26				7-34N
29				6-56N
30				7-34N

86Dec Strike 96.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				7-28N
3				6-22N
4				6-33N
5				5-46N
8				5-11N
9				5-33N
10				5-38N
11				4-42N
12				4-18N
15				4-47N
16				4-45N
17				5-26N
18				4-28N
19	4-00	4-18H	4-00L	4-18
22				4-37N
23				4-42N
24				5-30N
25				5-20N
26				5-40N
29				4-63N
30				5-39N

86Dec Strike 98.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				5-32N
3				4-36N
4				4-47N
5				3-63N
8				3-32N
9				3-50N
10				3-53N
11				3-00N
12				2-47N
15	3-00	3-09	3-00	3-09
16	3-00	3-08	3-00	3-07
17	3-20	3-43	3-20	3-43
18				2-53N
19	2-29	2-48	2-29L	2-48
22	3-00	3-01	2-58	2-63
23				3-01N
24	3-02	3-53H	3-02	3-45
25				3-35N
26				3-53N
29				3-17N
30	3-28	3-50	3-27	3-50

86Dec Strike 100.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	4-21	4-21H	3-50	3-50
3	3-17	3-17	2-43	3-04
4	3-26	3-27	3-01	3-12
5	2-46	2-46	2-35	2-35
8	2-20	2-33	2-10	2-10
9	2-32	2-32	2-21	2-22
10	2-26	2-26	2-21	2-21
11	1-55	2-01	1-44	1-47
12	1-62	1-62	1-32	1-41
15	1-53	1-59	1-53	1-57
16	1-47	1-58	1-46	1-54
17	1-62	2-13	1-62	2-13
18	2-24	2-24	1-38	1-38
19	1-23	1-35	1-21L	1-35
22	1-45	1-47	1-40	1-45
23	1-54	1-60	1-40	1-44
24	1-51	2-15	1-43	2-09
25	2-23	2-23	1-62	2-04
26	1-51	2-17	1-49	2-17
29	1-62	1-62	1-52	1-54
30	1-62	2-12	1-60	2-12

86Dec Strike 102.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	2-43	2-57H	2-20	2-21
3	1-51	1-60	1-34	1-48
4	1-56	2-04	1-47	1-55
5	1-32	1-37	1-20	1-26
8	1-15	1-27	1-12	1-12
9	1-22	1-24	1-17	1-17
10	1-18	1-20	1-11	1-16
11	0-63	1-02	0-51	0-55
12	1-00	1-05	0-48	0-53
15	0-61	0-63	0-58	0-60
16	0-58	0-61	0-55	0-60
17	1-02	1-08	1-00	1-07
18	1-15	1-15	0-51	0-51
19	0-43	0-49	0-38L	0-49
22	0-57	0-57	0-48	0-51
23	0-58	0-61	0-47	0-52
24	0-53	1-10	0-49	1-05
25	1-13	1-13	0-59	1-01
26	0-56	1-09	0-51	1-09
29	0-53	0-60	0-53	0-57
30	0-60	1-04	0-55	1-04

86Dec Strike 104.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	1-32	1-42H	1-16	1-16
3	0-57	1-03	0-49	0-58
4	0-61	1-05	0-52	0-62
5	0-50	0-52	0-40	0-43
8	0-38	0-45	0-36	0-36
9	0-43	0-44	0-38	0-38
10	0-40	0-43	0-35	0-36
11	0-27	0-31	0-22	0-24
12	0-35	0-35	0-22	0-22
15	0-25	0-30	0-25	0-27
16	0-27	0-27	0-24	0-27
17	0-30	0-31	0-26	0-30
18	0-35	0-35	0-20	0-20
19	0-16	0-19	0-16L	0-19
22	0-19	0-23	0-19	0-22
23	0-24	0-24	0-19	0-21
24	0-20	0-30	0-18	0-26
25	0-28 0-32	0-32	0-25	0-27
26	0-18	0-30	0-18	0-30
29	0-23	0-24	0-20	0-23
30	0-25	0-26	0-20	0-26

86Dec Strike 106.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0-46	0-50H	0-35	0-35
3	0-27	0-32	0-22	0-27
4	0-29	0-32	0-25	0-30
5	0-21	0-23	0-19	0-20
8	0-17	0-21	0-15	0-15
9	0-19	0-19	0-16	0-16
10	0-17	0-17	0-13	0-15
11	0-11	0-11	0-08	0-09
12	0-16	0-16	0-07	0-10
15	0-12	0-12	0-11	0-11
16	0-10	0-11	0-10	0-11
17	0-10	0-12	0-10	0-12
18	0-15	0-15	0-07	0-07
19	0-08	0-08	0-07	0-08
22	0-08	0-08	0-07	0-08
23	0-10	0-10	0-07	0-07
24	0-07	0-11	0-07	0-10
25	0-11	0-11	0-08	0-09
26	0-05	0-10	0-05L	0-10
29	0-07	0-08	0-07	0-07
30	0-07	0-08	0-06	[illegible]

86Dec Strike 108.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0-20	0-23H	0-15	0-15
3	0-11	0-12	0-09	0-11
4	0-12	0-14	0-12	0-13
5	0-08	0-09	0-08	0-08
8	0-07	0-07	0-06	0-06
9	0-08	0-08	0-07	0-07
10	0-07	0-07	0-06	0-06
11	0-05	0-05	0-04	0-04
12	0-04	0-04	0-04	0-04
15				0-05N
16	0-04	0-04	0-04	0-04
17	0-04	0-04	0-04	0-04
18	0-05	0-05	0-03	0-03
19	0-03	0-03	0-03	0-03
22	0-03	0-03	0-03	0-03
23	0-03	0-03	0-03	0-03
24				0-03N
25	0-04	0-04	0-03	0-04
26				0-04N
29				0-03N
30	0-02	0-02	0-01L	0-02

86Dec Strike 110.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0-08	0-08H	0-06	0-06
3	0-04	0-05	0-04	0-04
4	0-05	0-06	0-05	0-05
5	0-04	0-05	0-04	0-04
8	0-04	0-04	0-03	0-03
9	0-04	0-04	0-02	0-03
10				0-03N
11	0-02	0-02	0-01L	0-01
12	0-01	0-01	0-01	0-01
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
26				0-01N
29				0-01N
30				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Sep	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	HOLIDAY									
2				2L	108	313	614H	197	28	1,262
3				10	78	870	315	462	1,275	3,010
4				722	828	323	208	1,068H	158	3,307
5				3	426	1,552H	125	17	13	2,136
8				22	237	1,122	175	32	410	1,998
9				5	166	920	579		656	2,326
10				2	1,485	799	142	2L	32	2,462
11				74	803	1,053	93	17	386	2,426
12				251	1,004	1,526	449	15	1,315H	4,560H
15			2L	407	381	586	7	5	6L	1,394
16			10H	204	75	9L	18	100	10	426L
17			2	132	509	700	25			1,368
18				36	678	21	49	72		856
19				1,070	1,398	94	23	20		2,605
22		1H		280	482	1,023	5	10		1,801
23			2	3,313H	407	232	17	2		3,973
24			2	103	2,198H	252	100			2,655
25				914	350	219	15	19		1,517
26				16	1,204	244	1L			1,465
29				171	445	256	27			899
30				54	47L	211	282	20		614
TOTAL		1	18	7,791	13,309	12,325	3,269	2,058	4,289	43,060

Call open contracts Reported in contracts—Future 86Dec

Sep	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	HOLIDAY									
2		371H	228	612L	9,245	15,407	6,728	2,335	473L	35,399
3		371	228	612	9,184	15,786H	6,735	2,192L	1,748	36,856
4		371	228	1,332	9,502	15,734	6,712L	3,067H	1,755	38,701H
5		371	228	1,244	9,169	15,284	6,723	2,463	1,764	37,246
8		371	228	1,224	8,962	13,661	6,848	2,463	2,172	35,929
9		371	228	1,227	8,961L	13,368	6,808	2,463	2,339	35,765
10		371	228	1,227	10,091	13,295	6,809	2,438	2,359H	36,818
11		371	228	1,259	9,745	13,002	6,775	2,438	2,024	35,842
12		371	228	1,315	10,339	11,705	7,019	2,421	1,625	35,023
15		371	229H	1,663	10,364	11,611	6,992	2,406	1,374	35,010
16		371	226L	1,775	10,432	11,580	6,992	2,306	1,374	35,056
17		371	227	1,764	10,516	11,678	7,086H	2,306	1,440	35,388
18		371	227	1,778	10,321	11,685	6,883	2,247	1,374	34,886
19		371	227	2,080	10,586H	11,676	6,880	2,246	1,374	35,440
22		371	227	2,135	9,934	10,941L	6,880	2,236	1,374	34,098L
23		371	227	4,760	9,909	10,985	6,879	2,236	1,374	36,741
24		371	227	4,761	10,534	11,115	6,979	2,236	1,374	37,597
25		371	227	4,807	10,487	11,134	6,979	2,242	1,374	37,621
26		371	227	4,823H	10,557	11,037	6,978	2,242	1,374	37,609
29		371	227	4,648	10,330	10,987	6,978	2,242	1,374	37,157
30		371	227	4,698	10,337	11,086	6,886	2,241	1,374	37,220

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2								3-36N				2-23N
3								2-62N				1-60N
4								3-05N				2-03N
5								2-36N				1-41N
8								2-14N				1-26N
9								2-29N				1-38N
10								2-30N				1-36N
11					2-09	2-09	1-61	1-61	1-20	1-20	1-12	1-14
12								1-59N				1-06N
15								2-07N	1-27	1-27	1-24	1-24
16								2-04N	1-26	1-26	1-20	1-20
17								2-23N	1-35	1-35	1-31	1-31
18								1-59N	1-31	1-31	1-11	1-11
19					1-55	1-60	1-53L	1-56	1-08	1-12	1-08L	1-11
22	3-05	3-10H	3-05L	3-06	2-10	2-10	2-03	2-03	1-19	1-20	1-19	1-19
23				3-02N				2-00N	1-22	1-22	1-14	1-14
24				3-34N	1-62	2-25	1-62	2-23	1-14	1-30	1-14	1-30
25				3-31N	2-32	2-32H	2-20	2-23	1-36	1-42H	1-29	1-33
26				3-46N				2-34N	1-24	1-39	1-24	1-39
29				3-17N	2-10	2-11	2-10	2-11	1-24	1-26	1-24	1-26
30				3-45N				2-32N	1-32	1-35	1-29	1-35

	87Mar Strike 104.00				87Mar Strike 106.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY			
2				1-30N				0-54N
3				1-12N				0-43N
4	1-17	1-17H	1-17L	1-17				0-47N
5				0-63N				0-36N
8				0-53N	0-40	0-40H	0-29	0-29
9				0-61N				0-35N
10				0-60N				0-33N
11				0-45N				0-23N
12				0-39N				0-22N
15				0-52N				0-30N
16				0-49N				0-28N
17				0-57N				0-32N
18				0-43N				0-25N
19				0-43N				0-23N
22				0-50N	0-30	0-30	0-29	0-29
23				0-45N	0-35	0-35	0-25L	0-25
24				0-56N	0-26	0-30	0-25	0-30
25				0-58N	0-33	0-33	0-33	0-33
26				0-63N	0-30	0-35	0-30	0-35
29				0-54N	0-28	0-31	0-28	0-31
30				0-59N				0-33N

Call volume of sales Reported in contracts—Future 87Mar

Sep	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY					
2						
3						
4				2H		2
5						
8					90	90
9						
10						
11		5	207			212
12						
15			1L			1L
16			1			1
17			210			210
18			12			12
19		89H				89
22	1L	4	3		50	58
23	10H	30	734H		1L	775H
24		2L	60		200H	262
25		2	368		150	520
26			200		150	350
29			81		131	212
30		2	2			4
TOTAL	11	134	1,879	2	772	2,798

Call open contracts Reported in contracts—Future 87Mar

Sep	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY					
2		90	48L	114L	400L	652L
3		90	48	114	400	652
4		90	48	115H	400	653
5		90	48	114	400	652
8		90	48	114	400	652
9		90	48	114	404	656
10		90	48	114	400	652
11		95H	245	114	400	854
12		95	245	114	400	854
15		95	246	114	400	855
16		95	247	114	400	856
17		95	457	114	400	1,066
18		95	469	114	400	1,078
19		8L	469	114	400	991
22	1L	37	470	114	400	1,022
23	11H	67	746	114	401	1,339
24	11	38	795	114	601	1,559
25	11	38	994	114	751	1,908
26	11	38	1,144	114	881	2,188
29	11	38	1,188H	114	1,011H	2,362H
30	11	38	1,187	114	1,011	2,361

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Oct	Open	High	Low	Close
1				7-47N
2				7-34N
3				8-34N
6				8-46N
7				8-52N
8				8-22N
9				8-40N
10				8-20N
13				8-00N
14				7-12N
15				7-30N
16				7-16N
17				7-12N
20				6-38N
21				7-18N
22				7-48N
23				8-14N
24				8-00N
27				8-22N
28				8-14N
29				8-46N
30				9-12N
31				9-06N

86Dec Strike 96.00

Oct	Open	High	Low	Close
1				5-49N
2				5-36N
3				6-35N
6				6-46N
7				6-52N
8				6-22N
9				6-40N
10				6-20N
13				6-00N
14				5-13N
15	5-00	5-31	5-00L	5-31
16				5-17N
17				5-13N
20				4-39N
21				5-19N
22				5-48N
23				6-14N
24				6-00N
27	6-15	6-22H	6-15	6-22
28				6-14N
29				6-46N
30				7-12N
31				7-06N

86Dec Strike 98.00

Oct	Open	High	Low	Close
1				3-59N
2				3-46N
3				4-38N
6				4-48N
7				4-54N
8	4-28	4-48H	4-24	4-24
9				4-43N
10				4-24
13				4-04N
14	4-15	4-19	3-22	3-22
15	3-08	3-38	3-08	3-38
16				3-23N
17				3-18N
20				2-49N
21	3-00	3-25	3-00L	3-23
22				3-51N
23	4-18	4-20	4-13	4-15
24				4-01N
27	4-17	4-22	4-17	4-22
28				4-16N
29	4-08	4-47	4-08	4-47
30				5-13N
31				5-06N

86Dec Strike 100.00

Oct	Open	High	Low	Close
1	2-22	2-27	2-10	2-19
2	2-10	2-10	2-08	2-08
3	2-46	2-55	2-38	2-51
6	2-60	3-00	2-60	2-61
7	3-03	3-03	2-52	3-00
8	2-51	3-10	2-40	2-40
9	2-35	2-56	2-35	2-56
10	2-41	2-41	2-35	2-38
13	2-16	2-21	2-09	2-21
14	2-28	2-31	1-48	1-48
15	1-45	1-59	1-41	1-59
16	1-62	1-62	1-45	1-45
17	1-42	1-42	1-38	1-41
20	1-20	1-22	1-16L	1-16
21	1-31	1-44	1-31	1-44
22	1-23	2-00	1-23	2-00
23	2-11	2-28	2-11	2-23
24	2-10	2-16	2-09	2-09
27	2-00	2-28	2-00	2-28
28	2-30	2-34	2-20	2-23
29	2-14	2-52	2-14	2-52
30	3-26	3-37H	2-63	3-15
31	3-15	3-23	2-60	3-08

86Dec Strike 102.00

Oct	Open	High	Low	Close
1	1-11	1-13	1-01	1-06
2	1-00	1-00	0-59	0-59
3	1-20	1-27	1-18	1-24
6	1-30	1-30	1-25	1-29
7	1-31	1-31	1-19	1-30
8	1-25	1-40	1-15	1-16
9	1-03	1-25	1-03	1-25
10	1-13	1-13	1-07	1-11
13	1-00	1-00	0-56	0-63
14	1-00	1-05	0-41	0-41
15	0-37	0-50	0-37	0-50
16	0-49	0-49	0-38	0-38
17	0-34	0-34	0-32	0-32
20	0-19	0-25	0-19L	0-23
21	0-25	0-36	0-25	0-34
22	0-26	0-44	0-26	0-44
23	0-46	0-58	0-46	0-55
24	0-49	0-50	0-46	0-47
27	0-41	0-57	0-39	0-53 0-54
28	0-55 0-56	0-60	0-52	0-53
29	0-45	1-06	0-45	1-06
30	1-37	1-51H	1-16	1-29
31	1-30	1-34	1-10	1-19

86Dec Strike 104.00

Oct	Open	High	Low	Close
1	0-30	0-30	0-25	0-26
2	0-23	0-23	0-21	0-21
3	0-34	0-36	0-26	0-30
6	0-31	0-35	0-31	0-35
7	0-36	0-37	0-28	0-36
8	0-29	0-39H	0-26	0-29
9	0-25	0-34	0-22	0-34
10	0-26	0-26	0-23	0-24
13	0-18	0-21	0-17	0-21
14	0-20	0-21	0-10	0-10
15	0-08	0-13	0-08	0-13
16	0-13	0-13	0-09	0-09
17	0-06	0-08	0-06	0-06
20	0-04	0-05	0-04L	0-04 0-05
21	0-05	0-07	0-05	0-07
22	0-05	0-10	0-05	0-10
23	0-10	0-12	0-10	0-11
24	0-09	0-09	0-08	0-08
27	0-06	0-11	0-06	0-11
28	0-11	0-11	0-09	0-10
29	0-08	0-15	0-08	0-13 0-14
30	0-30	0-34	0-19	0-23
31	0-24	0-25	0-17	0-20

86Dec Strike 106.00

Oct	Open	High	Low	Close
1	0-09	0-09	0-08	0-08
2	0-05	0-05	0-05	0-05
3	0-09	0-10H	0-08	0-09
6	0-09	0-10	0-09	0-09
7	0-09	0-09	0-08	0-09
8	0-09	0-10	0-08	0-08
9	0-08	0-09	0-08	0-09
10	0-07	0-07	0-06	0-06
13	0-05	0-05	0-05	0-05
14	0-04	0-04	0-02	0-02
15				0-02N
16	0-02	0-02	0-01L	0-01
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27	0-02	0-02	0-02	0-02
28	0-02	0-02	0-01	0-02
29	0-02	0-03	0-02	0-02
30	0-06	0-06	0-04	0-04
31	0-04	0-04	0-02	0-03 0-02

86Dec Strike 108.00

Oct	Open	High	Low	Close
1	0-03	0-03H	0-03	0-03
2				0-02N
3				0-02N
6	0-02	0-02	0-02	0-02
7	0-01	0-02	0-01L	0-02
8	0-01	0-02	0-01	0-01
9	0-01	0-01	0-01	0-01
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20	0-01	0-01	0-01	0-01
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28	0-01	0-01	0-01	0-01
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 110.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1			2L	10	922	17L	107	2L		1,060
2				33	544	350	2L			929
3				414	1,000	391	597			2,402
6				64	180	1,080	366	50		1,740
7				25	812	1,036	21	360H		2,254
8			3	33	1,292	1,027	17	40		2,412
9				2	1,075	1,583H	21	195		2,876
10				1L	31	431	20			483
13				4	22L	237	4			267L
14			3	138	1,056	934	9			2,140
15				10	619	419				1,048
16		55H	105H	50	753	711	184			1,858
17				22	1,041	700				1,763
20				11	684	166		2		863
21		50	2	14	1,184	1,013				2,263
22				502H	1,360	94				1,956
23			8	4	414	463				889
24					787	663				1,450
27		1L	2	2	394	[illegible]	3			973
28		2		55	691	1,399	175	25		2,347
29			5	2	1,808H	736	26			2,597
30				18	1,735	460	1,969H			4,182H
31				3	25	46	1,055			1,129
TOTAL		108	130	1,417	18,429	14,547	4,576	674		39,881

Call open contracts Reported in contracts—Future 86Dec

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		371	228	4,702	10,630	11,087	6,965	1,941	1,374H	37,298
2		371	228	4,702	10,805	10,938L	6,965	1,941	1,374	37,324
3		371	228	4,738H	10,885	11,151	7,030	1,941	1,374	37,718
6		371	228	4,730	10,901	11,353	7,041H	2,061H	1,374	38,059
7		371	228	4,725	10,823	11 138	7,031	1,911	1,374	37,601
8		371	228	4,549	10,195	11,722	7,012	1,777	1,374	37,228
9		371	228	4,549	10,272	11,749	6,991	1,631L	1,374	37,165
10		371	228	4,548	10,272	11,874	6,991	1,631	1,374	37,289
13		371	228	4,546	10,271	11,804	6,991	1,631	1,374	37,216
14		371	225	4,538	10,668	12,289H	6,994	1,631	1,374	38,090
15		371	225	4,536	10,641	12,038	6,991	1,631	1,374	37,807
16		426	328	4,576	10,698	12,132	6,992	1,631	1,374	38,157
17		426	328	4,559	10,458	12,122	6,991	1,631	1,374	37,889
20		426	328	4,562	10,368	12,219	6,991	1,633	1,374	37,901
21		476H	329H	4,572	10,960	11,777	6,991	1,631	1,374	38,110
22		476	329	4,070	11,725	11,807	6,991	1,631	1,374	38,403
23		476	321	4,065	12,021H	11,719	6,991	1,631	1,374	38,598H
24		476	321	4,065	11,633	11,318	6,991	1,631	1,374	37,809
27		475	320	4,051L	11,493	11,258	6,926	1,631	1,374	37,528
28		473	320	4,101	11,486	11,361	6,776	1,631	1,374	37,522
29		245L	324	4,101	10,065	11,495	6,776	1,631	1,374	36,011
30		245	319	4,107	9,221	11,467	5,111	1,631	1,374	33,475
31		245	214L	4,106	9,066L	11,462	4,061L	1,631	1,374	32,159L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Oct	Open	High	Low	Close
1				3-51N
2				3-45N
3	4-22	4-25H	4-22L	4-25
6				4-33N
7				4-34N
8				4-13N
9				4-30N
10				4-20N
13				4-02N
14				3-30N
15				3-43N
16				3-33N
17				3-29N
20				3-06N
21				3-34N
22				3-52N
23				4-07N
24				3-57N
27				4-05N
28				4-00N
29				4-23N
30				4-50N
31				4-42N

87Mar Strike 100.00

Oct	Open	High	Low	Close
1	2-38	2-38	2-34	2-34
2	2-33	2-33	2-23	2-23
3				2-61N
6				3-04N
7				3-05N
8				2-47N
9	2-60	3-00H	2-60	3-00
10	2-54	2-56	2-54	2-56
13				2-40N
14				2-11N
15	2-12	2-26	2-12	2-25
16				2-17N
17				2-11N
20	1-62	2-04	1-58L	1-58
21	2-12	2-21	2-10	2-17
22	2-23	2-34	2-23	2-34
23	2-41	2-41	2-41	2-41
24	2-34	2-35	2-27	2-27
27				2-38N
28				2-37N
29	2-46	2-56	2-46	2-56
30				3-16N
31				3-10N

87Mar Strike 102.00

Oct	Open	High	Low	Close
1	1-44	1-44	1-36	1-36
2	1-33	1-33	1-30	1-32
3	1-56	1-58	1-49	1-54
6	1-60	1-60	1-58	1-59
7	1-49	1-57	1-49	1-57
8	1-57	2-00	1-43	1-43
9	1-51	1-57	1-50	1-57
10	1-48	1-55	1-48	1-53
13				1-42N
14	1-37	1-38	1-20	1-20
15				1-26N
16	1-28	1-30	1-20	1-20
17	1-21	1-21	1-15	1-15
20	1-05	1-11	1-05L	1-05
21	1-14	1-24	1-10	1-23
22	1-20	1-30	1-20	1-30
23	1-32	1-38	1-32	1-36
24	1-30	1-30	1-25	1-27
27	1-23	1-34	1-23	1-34
28	1-35	1-39	1-30	1-30
29	1-25	1-42	1-25	1-42
30	2-07	2-09H	1-53	1-60
31	1-56	1-58	1-51	1-56

87Mar Strike 104.00

Oct	Open	High	Low	Close
1	0-63	0-63	0-56	0-59
2	0-55	0-55	0-54	0-54
3				1-04N
6	1-01	1-03	1-00	1-03
7				1-05N
8				0-59N
9				1-10N
10				1-04N
13				0-61N
14				0-47N
15				0-51N
16				0-46N
17				0-42N
20				0-36N
21	0-38	0-47	0-38L	0-47
22	0-43	0-52	0-43	0-52
23	0-56	0-59	0-56	0-56
24				0-49N
27	0-45	0-51	0-45	0-51
28	0-52	0-52	0-50	0-50
29				0-58N
30	1-20	1-20H	1-02	1-07B
31	1-00	1-02	1-00	1-02

87Mar Strike 106.00

Oct	Open	High	Low	Close
1	0-35	0-35	0-32	0-32
2				0-28N
3	0-39	0-39H	0-37	0-37
6				0-38N
7	0-31	0-34	0-31	0-34
8	0-33	0-33	0-30	0-30
9	0-30	0-38	0-30	0-38
10				0-37N
13				0-33N
14				0-25N
15				0-26N
16				0-19N
17				0-22N
20				0-17N
21	0-17	0-24	0-17L	0-24
22				0-28N
23				0-29N
24				0-24N
27				0-25N
28				0-24N
29				0-28N
30				0-36N
31				0-35N

87Mar Strike 108.00

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	0-12	0-12	0-12	0-12
27				0-10N
28				0-11N
29	0-10	0-12	0-10L	0-12
30				0-16N
31	0-16	0-16H	0-15	0-16

Call volume of sales Reported in contracts—Future 87Mar

Oct	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		2L	3L	475	150		630
2		2	152	3L			157
3	1H		478		61		540
6			602	754H	2L		1,358
7			100		200		300
8			600		300H		900
9		15	14		150		179
10		5	101				106
13			100				100
14			222				222
15		20					20
16			64				64
17			14				14L
20		312H	56				368
21		101	1,583H	281			1,965H
22		202	8	65	12		287
23		151	4	18			173
24		21	532			1L	554
27			6	333			339
28			4	115			119
29		100	1,464			2	1,566
30			218	108			326
31			303	27		3H	333
TOTAL	1	931	6,628	2,179	875	6	10,620

Call open contracts Reported in contracts—Future 87Mar

Oct	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	11H	38L	1,186L	581L	1,011L		2,827L
2	11	40	1,277	581	1,011		2,920
3	11	40	1,563	581	1,011		3,206
6	11	40	2,159	1,234	1,011		4,455
7	11	40	2,259	1,234	1,211		4,755
8	11	40	2,859	1,234	1,511		5,655
9	11	55	2,869	1,234	1,561		5,730
10	11	60	2,970	1,234	1,561		5,836
13	11	60	3,070	1,234	1,561		5,936
14	11	60	3,172	1,234	1,561		6,038
15	11	60	3,172	1,234	1,561		6,038
16	11	60	3,233	1,234	1,561		6,099
17	11	60	3,246	1,234	1,561		6,112
20	11	362	3,250	1,234	1,561		6,418
21	11	462	3,962	1,511	1,561		7,507
22	11	662	3,970	1,521	1,573H		7,737
23	11	762	3,972	1,521	1,573		7,839
24	11	763	4,232	1,521	1,573	1L	8,101
27	11	763	4,234	1,852	1,573	1	8,434
28	11	763	4,234	1,902	1,573	1	8,484
29	11	863H	4,836H	1,902	1,573	3	9,188
30	11	863	4,826	1,985H	1,573	3	9,261
31	11	863	4,826	1,985	1,573	6H	9,264H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Nov	86Dec Strike 94.00				86Dec Strike 96.00				86Dec Strike 98.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				9-22**N**				7-22**N**	5-30	5-36**H**	5-22	5-22
4				9-16**N**				7-16**N**				5-16**N**
5				9-16**N**				7-16**N**				5-16**N**
6				8-44**N**				6-44**N**				4-44**N**
7				8-19**N**				6-19**N**	4-12	4-28	4-11**L**	4-19
10				8-24**N**				6-24**N**				4-24**N**
11				8-28**N**				6-28**N**	4-31	4-31	4-27	4-28
12				8-42**N**				6-42**N**				4-42**N**
13				8-46**N**	6-49	6-58**H**	6-45**L**	6-46				4-46**N**
14				8-58**N**				6-58**N**				4-58**N**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

Nov	86Dec Strike 100.00				86Dec Strike 102.00				86Dec Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	3-14	3-36**H**	3-14	3-23	1-28	1-45**H**	1-28	1-35	0-19	0-27**H**	0-19	0-23**B**
4	3-10	3-28	3-10	3-17	1-25	1-33	1-18	1-26	0-18	0-21	0-15	0-18
5	3-20	3-24	3-12	3-16	1-29	1-34	1-20	1-23	0-18	0-20	0-15	0-17
6	3-00	3-00	2-43	2-45	1-13	1-13	0-59	0-59	0-09	0-11	0-06	0-06
7	2-10	2-28	2-10	2-19	0-35	0-43	0-31	0-37	0-02	0-03	0-01**L**	0-01
10	2-04	2-24	2-04**L**	2-24	0-23	0-39	0-21**L**	0-39	0-02	0-02	0-01	0-01
11	2-32	2-32	2-28	2-28	0-42	0-42	0-33	0-36	0-01	0-01	0-01	0-01
12	2-38	2-42	2-28	2-42	0-46	0-46	0-32	0-45**B**	0-01	0-02	0-01	0-01
13	2-52	2-58	2-45	2-46	0-47	0-60	0-43	0-48	0-01	0-02	0-01	0-01
14	2-54	2-58	2-47	2-58	0-38	0-59	0-38	0-57				0-01**N**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

Nov	86Dec Strike 106.00				86Dec Strike 108.00				86Dec Strike 110.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0-02	0-03**H**	0-02	0-03				0-01**N**				0-01**N**
4	0-01	0-02	0-01**L**	0-02				0-01**N**				0-01**N**
5				0-02**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Nov	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3				222	1,258	1,514	300H			3,294H
4			2L	65	25L	756	151			999
5				403	2,065	442				2,910
6				3L	756	1,146				1,905
7			2	47	346	843				1,238
10				526H	388	274				1,188
11			475H	477	61	90L				1,103
12				7	362	1,604H				1,973
13		10H		4	482	356	3L			855L
14				13	3,060H					3,073
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										
TOTAL		10	479	1,767	8,803	7,025	454			18,538

Call open contracts Reported in contracts—Future 86Dec

Nov	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3		245H	214	4,068H	8,671H	11,605	3,877L	1,631H	1,374H	31,685H
4		245	199	4,010	8,634	11,626	3,914H	1,631	1,374	31,633
5		235	199	4,004	7,378	11,574	3,913	1,631	1,374	30,308
6		235	199	4,003	6,206	12,020H	3,913	1,631	1,374	29,581
7		235	197	3,995	6,133	11,494	3,913	1,631	1,374	28,972
10		151	197	3,991	6,411	11,409	3,913	1,631	1,374	29,077
11		141L	229H	3,965	6,405	11,146	3,913	1,631	1,374	28,804
12		141	229	3,898	6,165	9,982	3,912	1,631	1,374	27,332
13		141	125L	3,392L	5,744L	9,602L	3,909	1,631	1,374	25,918L
14										
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Nov	Open	High	Low	Close
3				4-56N
4				4-50N
5				4-47N
6				4-16N
7				3-58N
10				3-60N
11				3-57N
12				4-05N
13				4-09N
14				4-26N
17				4-56N
18	4-39	4-39	4-30L	4-32
19				5-06N
20				4-63N
21				5-16N
24				5-29N
25	4-62	4-62H	4-61	4-61
26				5-09N
27	HOLIDAY			
28				5-11N

87Mar Strike 100.00

Nov	Open	High	Low	Close	
3	3-24	3-27	3-20	3-20	
4	3-08	3-20	3-08	3-14	3-16
5	3-15	3-15	3-09	3-11	
6	2-59	2-59	2-46	2-46	
7				2-28N	
10				2-28N	
11				2-25N	
12	2-27	2-32	2-27L	2-32	
13				2-37N	
14	2-37	2-52	2-37	2-52	
17	2-49	3-12	2-48	3-12	
18	3-00	3-07	2-55	2-57	
19				3-26N	
20				3-19N	
21	3-25	3-32	3-25	3-31	
24				3-42N	
25	3-45	3-45H	3-11	3-11	
26				3-22N	
27	HOLIDAY				
28				3-23N	

87Mar Strike 102.00

Nov	Open	High	Low	Close	
3	2-03	2-08	2-01	2-01	
4	1-53	2-00	1-53	1-60	1-61
5	1-61	1-61	1-53	1-55	
6	1-45	1-45	1-32	1-32	
7	1-25	1-25	1-15	1-18	
10	1-10	1-16	1-03L	1-16	
11	1-16	1-16	1-13	1-14	
12	1-16	1-20	1-12	1-20	
13	1-28	1-28	1-20	1-24	
14	1-23	1-33	1-23	1-32	
17	1-32	1-52	1-28	1-52	
18	1-46	1-48	1-36	1-38	
19	1-46	1-63	1-46	1-63	
20	1-58	2-02	1-50	1-54	
21	1-57	2-00	1-55	1-61	
24	2-01	2-07	1-62	2-04	
25	2-12	2-12H	1-45	1-46	
26	1-47	1-54	1-38	1-54	
27	HOLIDAY				
28	1-55	1-56	1-55	1-55	

87Mar Strike 104.00

Nov	Open	High	Low	Close
3	1-06	1-12H	1-06	1-08
4	1-04	1-04	1-04	1-04
5	1-00	1-03	1-00	1-01
6	0-52	0-54	0-48	0-48
7	0-39	0-39	0-37	0-37
10	0-30	0-36	0-30L	0-36
11	0-36	0-36	0-35	0-35
12	0-36	0-37	0-33	0-37
13	0-37	0-45	0-35	0-41
14	0-41	0-44	0-38	0-44
17	0-42	0-58	0-42	0-56
18	0-55	0-57	0-48	0-50
19	0-56	1-01	0-54	0-63
20	0-60	1-02	0-52	0-56
21	0-57	0-62	0-55	0-58
24	0-63	0-63	0-54	0-61
25	0-63	1-02	0-42	0-45
26	0-48	0-50	0-40	0-50
27	HOLIDAY			
28	0-49	0-54	0-49	0-52

87Mar Strike 106.00

Nov	Open	High	Low	Close
3	0-38	0-39H	0-36	0-36
4				0-33N
5	0-31	0-31	0-31	0-31
6	0-25	0-25	0-21	0-21
7				0-16N
10	0-15	0-15	0-15	0-15
11				0-13N
12				0-14N
13	0-16	0-16	0-15	0-15
14	0-15	0-16	0-15	0-16
17	0-15	0-23	0-15	0-23
18	0-21	0-21	0-18	0-20
19	0-24	0-26	0-24	0-26
20	0-25	0-27	0-20	0-21
21	0-23	0-24	0-21	0-23
24	0-24	0-25	0-23	0-24
25	0-25	0-25	0-16	0-16
26	0-16	0-17	0-11L	0-17
27	HOLIDAY			
28	0-16	0-18	0-16	0-18

87Mar Strike 108.00

Nov	Open	High	Low	Close
3	0-18	0-18H	0-17	0-17
4				0-16N
5	0-15	0-15	0-14	0-14
6				0-08N
7	0-08	0-08	0-06	0-06
10				0-05N
11	0-04	0-04	0-03L	0-04
12	0-06	0-06	0-06	0-06
13				0-06N
14	0-04	0-05	0-04	0-05
17				0-08N
18	0-08	0-08	0-07	0-07
19	0-09	0-10	0-08	0-10
20	0-08	0-08	0-07	0-07
21	0-08	0-08	0-07	0-08
24	0-08	0-08	0-08	0-08
25	0-08	0-08	0-06	0-06
26	0-07	0-07	0-06	0-06
27	HOLIDAY			
28	0-06	0-06	0-05	0-05

87Mar Strike 110.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21	0-02	0-02	0-02L	0-02
24				0-02N
25	0-03	0-03H	0-02	0-02
26				0-02N
27	HOLIDAY			
28	0-02	0-02	0-02	0-02

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3		150	6L	205	294H			655
4		250	202	8	10	1L		471
5		314H	1,937H	2 218	2L	15		4,486H
6		125	230	1,042	2			1,399
7			735	155		5		895
10			1,867	292	2			2,161
11			452	21		93H		566
12		1L	960	113		1		1,075
13			310	123	2	5		440L
14		1	397	83	12	10		503
17		63	314	43	54			474
18	250H	50	1,190	437	7	26		1,960
19			26	592	113	8		739
20			47	3,090H	70	11		3,218
21		53	169	1,679	18	39	1L	1,959
24			597	1,096	10	47		1,750
25	1L	2	1,172	2,779	68	32	126H	4,180
26			128	638	34	43		843
27	**HOLIDAY**							
28			262	1L	207	5	50	525
TOTAL	251	1,009	11,001	14,615	905	341	177	28,299

Call open contracts Reported in contracts—Future 87Mar

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	11L	773H	4,826L	2,188L	1,371	6L		9,175
4	11	665	4,903	2,188	1,371	7		9,145L
5	11	466	5,718	3,249	1,369L	22		10,835
6	11	506	5,864	3,593	1,369	22		11,365
7	11	406	6,257	3,593	1,369	27		11,663
10	11	402	7,524	3,852	1,371	27		13,187
11	11	302L	7,625	3,873	1,371	120		13,302
12	11	303	7,652	3,885	1,371	121		13,343
13	11	303	7,762	3,924	1,371	126		13,497
14	11	303	7,935	3,934	1,377	136		13,696
17	11	303	8,111	3,925	1,404	136		13,890
18	261H	323	8,809	4,208	1,399	162		15,162
19	261	323	8,809	4,658	1,500	170		15,721
20	261	323	8,809	7,411	1,518	179		18,501
21	261	356	8,927H	8,520	1,526H	218	1L	19,809
24	261	356	8,805	9,505	1,517	265	1	20,710
25	260	354	8,411	9,921	1,510	297	124	20,877
26	260	354	8,529	10,002H	1,507	339	124	21,115H
27	**HOLIDAY**							
28	260	354	8,501	10,002	1,415	344H	174H	21,050

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 102.00				87Jun Strike 104.00			
Nov	Open	High	Low	Close	Open	High	Low	Close
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19								
20								
21								
24								
25	2-04	2-04**H**	1-45	1-45				
26	1-40	1-50	1-40**L**	1-50	0-61	0-61**H**	0-60**L**	0-60
27	**HOLIDAY**				**HOLIDAY**			
28				1-47**N**				0-59**N**

Call volume of sales Reported in contracts—Future 87Jun

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19			
20			
21			
24			
25	3**L**		3**L**
26	72**H**	1**H**	73**H**
27	**HOLIDAY**		
28			
TOTAL	75	1	76

Call open contracts Reported in contracts—Future 87Jun

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19			
20			
21			
24			
25	3**L**		3**L**
26	73**H**	1**H**	74**H**
27	**HOLIDAY**		
28	73	1	74

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Dec	Open	High	Low	Close
1				5-05**N**
2				5-63**N**
3				5-60**N**
4				6-24**N**
5				5-29**N**
8				5-62**N**
9				5-59**N**
10				6-09**N**
11				5-45**N**
12				5-47**N**
15				5-40**N**
16				5-60**N**
17				5-62**N**
18				6-06**N**
19				6-12**N**
22				6-14**N**
23				6-26**N**
24				6-22**N**
25	**HOLIDAY**			
26				6-20**N**
29				5-46**N**
30				5-26**N**
31				5-23**N**

87Mar Strike 100.00

Dec	Open	High	Low	Close
1	3-23	3-23	3-22**L**	3-23
2	3-30	4-03	3-30	4-03
3	4-20	4-20	4-04	4-04
4	4-27	4-40**H**	4-27	4-32
5				3-41**N**
8				4-05**N**
9				4-02**N**
10	4-00	4-14	4-00	4-14
11				3-52**N**
12				3-54**N**
15	3-34	3-54	3-32	3-48
16				4-01**N**
17	4-05	4-05	4-04	4-04
18				4-11**N**
19				4-17**N**
22				4-17**N**
23	4-23	4-31	4-23	4-28
24				4-25**N**
25	**HOLIDAY**			
26				4-23**N**
29				3-51**N**
30				3-32**N**
31				3-29**N**

87Mar Strike 102.00

Dec	Open	High	Low	Close
1	1-42	1-53	1-37**L**	1-50
2	1-53	2-27	1-53	2-27
3	2-43	2-43	2-29	2-29
4	2-33	2-57**H**	2-33	2-51
5	2-33	2-39	2-06	2-06
8	2-15	2-28	2-00	2-28
9	2-22	2-24	2-22	2-24
10	2-19	2-34	2-18	2-33
11	2-26	2-26	2-07	2-10
12	2-05	2-14	1-62	2-12
15	1-59	2-11	1-59	2-07
16	2-17	2-25	2-16	2-21
17	2-21	2-23	2-19	2-21
18	2-37	2-37	2-24	2-26
19	2-25	2-33	2 25	2-30
22	2-16	2-32	2-16	2-31
23	2-37	2-42	2-33	2-41
24	2-41	2-41	2-37	2-37
25	**HOLIDAY**			
26	2-37	2-37	2-32	2-34
29	2-16	2-16	2-03	2-03
30	1-52	1-57	1-52	1-54
31	1-58	1-62	1-52	1-52

87Mar Strike 104.00

Dec	Open	High	Low	Close
1	0-45	0-50	0-44	0-50
2	0-54	1-12	0-52	1-11
3	1-23	1-25	1-15	1-15
4	1-13	1-35**H**	1-13	1-31
5	1-17	1-20	0-62	0-62
8	1-01	1-12	0-60	1-12
9	1-06	1-13	1-06	1-08
10	1-06	1-15	1-04	1-12
11	1-07	1-07	0-57	0-61
12	0-57	1-00	0-54	0-63
15	0-53	0-62	0-50	0-61
16	1-03	1-09	0-63	1-04
17	1-02	1-04	1-00	1-02
18	1-13	1-13	1-02	1-02
19	1-04	1-08	1-04	1-07
22	1-00	1-07	0-59	1-05
23	1-09	1-15	1-08	1-14
24	1-15	1-15	1-12	1-12
25	**HOLIDAY**			
26	1-12	1-12	1-07	1-07
29	1-01	1-01	0-53	0-53
30	0-45	0-49	0-45	0-46
31	0-49	0-49	0-43**L**	0-43

87Mar Strike 106.00

Dec	Open	High	Low	Close	
1	0-15	0-16	0-15	0-16	
2	0-18	0-28	0-18	0-28	
3	0-37	0-37	0-32	0-32	
4	0-32	0-45**H**	0-32	0-41	
5	0-36	0-36	0-24	0-24	
8	0-26	0-30	0-23	0-30	
9	0-30	0-30	0-27	0-27	
10	0-27	0-31	0-25	0-29	0-31
11	0-27	0-27	0-20	0-20	
12	0-18	0-21	0-16	0-20	0-21
15	0-17	0-21	0-16	0-20	
16	0-22	0-26	0-21	0-24	
17	0-23	0-23	0-20	0-20	
18	0-20	0-26	0-20	0-23	
19	0-23	0-25	0-22	0-24	
22	0-20	0-24	0-19	0-24	
23	0-24	0-28	0-23	0-27	
24	0-27	0-27	0-25	0-25	
25	**HOLIDAY**				
26	0-25	0-25	0-23	0-24	
29	0-19	0-20	0-15	0-15	
30	0-12	0-13	0-12	0-13	
31	0-13	0-13	0-10**L**	0-10	

87Mar Strike 108.00

Dec	Open	High	Low	Close
1	0-04	0-06	0-04	0-05
2	0-06	0-10	0-06	0-09
3	0-13	0-13	0-12	0-12
4	0-11	0-16**H**	0-11	0-16
5	0-13	0-14	0-09	0-09
8	0-10	0-10	0-08	0-10
9	0-10	0-10	0-09	0-10
10	0-09	0-10	0-09	0-10
11	0-09	0-09	0-06	0-06
12	0-05	0-06	0-04	0-05
15	0-07	0-07	0-06	0-06
16	0-07	0-09	0-07	0-07
17	0-06	0-06	0-05	0-05
18	0-07	0-07	0-06	0-06
19	0-07	0-07	0-07	0-07
22	0-05	0-07	0-05	0-07
23	0-07	0-07	0-07	0-07
24				0-07**N**
25	**HOLIDAY**			
26	0-07	0-07	0-06	0-06
29	0-04	0-04	0-04	0-04
30	0-03	0-03	0-03**L**	0-03
31	0-04	0-04	0-03	0-03

87Mar Strike 110.00

Dec	Open	High	Low	Close
1				0-02**N**
2	0-03	0-03	0-03	0-03
3	0-04	0-04	0-04	0-04
4	0-05	0-05**H**	0-05	0-05
5	0-04	0-04	0-03	0-03
8	0-03	0-03	0-02	0-03
9	0-03	0-03	0-03	0-03
10	0-03	0-03	0-02	0-03
11	0-02	0-02	0-02	0-02
12	0-02	0-02	0-02	0-02
15				0-01**N**
16	0-02	0-02	0-02	0-02
17	0-02	0-02	0-02	0-02
18	0-02	0-02	0-02	0-02
19	0-02	0-02	0-02	0-02
22				0-02**N**
23				0-02**N**
24				0-02**N**
25	**HOLIDAY**			
26				0-02**N**
29				0-02**N**
30	0-02	0-02	0-01**L**	0-01
31				0-01**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Dec	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		2	15	537	211	3		768
2		26H	1,079H	1,394	156	22	2	2,679
3		13	722	1,524	1,410	20	15	3,704H
4		3	206	1,168	935	16	1L	2,329
5			15	259	176	81	5	536
8			254	370	547	37	38	1,246
9			31	617	192	207H	10	1,057
10		10	54	1,395	1,072	16	75	2,622
11			108	837	12L	16	145H	1,118
12			16	1,944H	467	53	1	2,481
15		2	8	790	1,573H	6		2,379
16			28	386	30	14	5	463
17		25	258	156	376	13	1	829
18		1L	135	297	63	31	1	528
19			502	147	425	4	1	1,079
22			12	183	83	61		339
23		2	402	815	805	2L		2,026
24			8	27L	19			54L
25	HOLIDAY							
26			4	105	12	6		127
29			2L	452	394	20		868
30			2	145	51	10	5	213
31			137	223	91	2		453
TOTAL		84	3,998	13,771	9,100	640	305	27,898

Call open contracts Reported in contracts—Future 87Mar

Dec	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	260H	354H	8,506H	10,502	1,467	347L	174L	21,610
2	260	330	7,660	10,803	1,374L	369	176	20,972L
3	260	317	7,243	10,401	2,176	386	191	20,974
4	260	316	7,228	10,669	2,646	400	192	21,711
5	260	316	7,228	10,563	2,568	457	197	21,589
8	260	316	7,127	10,563	2,569	473	204	21,512
9	260	316	7,127	10,365L	2,519	629	214	21,430
10	260	306	7,127	10,571	2,856	643	285	22,048
11	260	306	7,126	10,575	2,860	655	390	22,172
12	260	306	7,090	12,225	2,717	679	391	23,668
15	260	306	7,083	12,479H	3,825	685	391	25,029
16	260	306	7,080L	12,171	3,847	694	396	24,754
17	260	301	7,137	12,084	4,070	698	397	24,947
18	260	301	7,112	12,113	4,056	753	398	24,993
19	260	301	7,212	12,113	4,299	753	399	25,337
22	260	301	7,202	12,158	4,326	743	399	25,389
23	260	299L	7,362	12,095	4,364	745	399	25,524H
24	260	299	7,362	12,095	4,364	745	399	25,524
25	HOLIDAY							
26	260	299	7,323	11,992	4,369	748	399	25,390
29	260	299	7,323	11,892	4,482H	768	399	25,423
30	260	299	7,323	11,893	4,471	775	402H	25,423
31	260	299	7,273	11,895	4,437	777H	402	25,343

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 102.00				87Jun Strike 104.00				87Jun Strike 106.00			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	1-40	1-47	1-40**L**	1-47				0-59**N**				
2				2-14**N**				1-17**N**				
3				2-14**N**	1-28	1-28	1-17	1-17				
4	2-21	2-38**H**	2-21	2-36	1-28	1-40**H**	1-28	1-33				
5				2-00**N**	1-26	1-26	1-08	1-08				
8				2-16**N**	1-10	1-19	1-10	1-19				
9				2-14**N**	1-24	1-24	1-17	1-17	0-46	0-46	0-42	0-42
10				2-19**N**				1-22**N**				0-44**N**
11	2-12	2-12	2-05	2-05				1-08**N**				0-36**N**
12	1-61	2-05	1-61	2-05				1-08**N**				0-36**N**
15	2-08	2-08	2-05	2-05	1-01	1-09	1-01	1-09				0-37**N**
16				2-15**N**	1-17	1-17	1-15	1-15				0-41**N**
17	2-23	2-23	2-16	2-16	1-19	1-20	1-17	1-17				0-41**N**
18				2-19**N**	1-24	1-24	1-17	1-18				0-40**N**
19	2-28	2-28	2-22	2-22	1-17	1-25	1-17	1-20				0-42**N**
22				2-25**N**	1-18	1-24	1-18	1-21	0-40	0-43	0-40	0-43
23				2-33**N**	1-28	1-28	1-27	1-27	0-47	0-47**H**	0-46	0-46
24				2-31**N**				1-26**N**	0-47	0-47	0-46	0-46
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				2-26**N**	1-21	1-21	1-21	1-21	0-42	0-42	0-42	0-42
29				2-04**N**	1-12	1-12	1-06	1-06	0-38	0-38	0-35	0-35
30	1-62	1-62	1-57	1-57				0-63**N**				0-30**N**
31	1-60	1-60	1-52	1-52	1-02	1-02	0-61**L**	0-61	0-32	0-32	0-30**L**	0-30

87Jun Strike 108.00

Dec	Open	High	Low	Close
1				
2				
3				
4	0-26	0-26**H**	0-26	0-26
5	0-23	0-23	0-16	0-16
8	0-22	0-22	0-21	0-21
9	0-23	0-23	0-20	0-20
10	0-22	0-24	0-22	0-24
11	0-19	0-19	0-18	0-18
12				0-18**N**
15	0-16	0-17	0-14	0-17
16	0-20	0-20	0-19	0-20
17	0-21	0-21	0-20	0-20
18	0-19	0-19	0-19	0-19
19	0-19	0-20	0-19	0-19
22	0-21	0-21	0-21	0-21
23				0-22**N**
24				0-22**N**
25	**HOLIDAY**			
26				0-20**N**
29	0-17	0-17	0-15	0-15
30	0-14	0-14	0-12**L**	0-12
31	0-13	0-13	0-12	0-12

Call volume of sales Reported in contracts—Future 87Jun

Dec	102.00	104.00	106.00	108.00	TOTAL
1	317**H**				317
2					
3		44			44
4		3		5	8
5	2	2		2**L**	6
8		2		2	4
9		1**L**	49	3	53
10				3	3
11	2			2	4
12	2				2**L**
15	1**L**	1		6	8
16		1		7	8
17		18		2	20
18	1	24		2	27
19	1	12		3	16
22		21	400	2	423
23		1,000**H**	1,000**H**		2,000**H**
24			400		400
25	**HOLIDAY**				
26		100	450		550
29		600	250	5	855
30	10			4	14
31	10	41	1**L**	10**H**	62
TOTAL	346	1,870	2,550	58	4,824

Call open contracts Reported in contracts—Future 87Jun

Dec	102.00	104.00	106.00	108.00	TOTAL
1	390**L**	1**L**			391**L**
2	390	1			391
3	390	45			435
4	390	48		5**L**	443
5	391	48		7	446
8	391	48		9	448
9	391	49	49**L**	12	501
10	391	49	49	15	504
11	391	49	49	17	506
12	391	49	49	17	506
15	392	50	49	19	510
16	392	51	49	26	518
17	392	69	49	28	538
18	392	93	49	30	564
19	392	101	49	30	572
22	392	122	449	32	995
23	392	1,122	1,449	32	2,995
24	392	1,122	1,849	32	3,395
25	**HOLIDAY**				
26	392	1,222	2,299	32	3,945
29	392	1,822	2,549	37	4,800
30	397**H**	1,822	2,549	39	4,807
31	397	1,863**H**	2,550**H**	49**H**	4,859**H**

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Sep Strike 108.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10	0-29	0-32**H**	0-29**L**	0-32**B**
11				0-29**N**
12				0-29**N**
15				0-27**N**
16				0-28**N**
17				0-27**N**
18				0-27**N**
19				0-27**N**
22	0-29	0-29	0-29	0-29
23	0-31	0-31	0-31	0-31
24				0-30**N**
25	**HOLIDAY**			
26				0-29**N**
29				0-23**N**
30				0-20**N**
31				0-20**N**

Call volume of sales Reported in contracts—Future 87Sep

Dec	108.00	TOTAL
1		
2		
3		
4		
5		
8		
9		
10	5**L**	5**L**
11		
12		
15		
16		
17		
18		
19		
22	5	5
23	10**H**	10**H**
24		
25	**HOLIDAY**	
26		
29		
30		
31		
TOTAL	20	20

Call open contracts Reported in contracts—Future 87Sep

Dec	108.00	TOTAL
1		
2		
3		
4		
5		
8		
9		
10	5**L**	5**L**
11	5	5
12	5	5
15	5	5
16	5	5
17	5	5
18	5	5
19	5	5
22	10	10
23	20**H**	20**H**
24	20	20
25	**HOLIDAY**	
26	20	20
29	20	20
30	20	20
31	20	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 78.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Mar Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01**H**	0-01**L**	0-01
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Mar Strike 82.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Mar Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
13	0-01	0-01**H**	0-01**L**	0-01
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Mar Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01	0-01**L**	0-01
3	0-02	0-02	0-02	0-02
6	0-01	0-02	0-01	0-01
7				0-01**N**
8	0-02	0-02	0-01	0-01
9	0-03	0-04	0-02	0-03
10	0-02	0-04	0-02	0-04
13	0-05	0-08**H**	0-04	0-08
14	0-05	0-05	0-04	0-04
15	0-04	0-04	0-03	0-03
16	0-03	0-03	0-03	0-03
17	0-02	0-02	0-01	0-01
20	0-02	0-02	0-02	0-02
21				0-01**N**
22	0-01	0-01	0-01	0-01
23				0-01**N**
24	0-01	0-01	0-01	0-01
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Mar Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-03	0-03	0-03	0-03
3				0-03**N**
6	0-03	0-03	0-03	0-03
7	0-02	0-02	0-02	0-02
8	0-03	0-03	0-03	0-03
9	0-04	0-08	0-04	0-08
10	0-08	0-09	0-05	0-09
13	0-14	0-19**H**	0-13	0-19
14	0-15	0-16	0-13	0-13
15	0-12	0-12	0-08	0-08
16	0-06	0-09	0-06	0-08
17	0-05	0-06	0-05	0-06
20	0-09	0-09	0-07	0-07
21	0-04	0-05	0-04	0-05
22	0-03	0-05	0-03	0-05
23	0-04	0-08	0-04	0-06
24	0-06	0-06	0-03	0-04
27	0-03	0-03	0-03	0-03
28	0-03	0-03	0-02	0-02
29	0-02	0-02	0-01**L**	0-02
30				0-02**N**
31	0-01	0-01	0-01	0-01

86Mar Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-12	0-13	0-11	0-12
3	0-13	0-13	0-12	0-13
6	0-11	0-11	0-09	0-10
7	0-08	0-08	0-05	0-05
8	0-05	0-13	0-05	0-13
9	0-19	0-33	0-19	0-24
10	0-24	0-32	0-21	0-32
13	0-43	1-00**H**	0-43	1-00
14	0-50	0-50	0-43	0-43
15	0-40	0-41	0-27	0-29
16	0-24	0-34	0-24	0-27
17	0-21	0-23	0-18	0-22
20	0-42	0-42	0-23	0-23
21	0-17	0-21	0-16	0-17
22	0-13	0-21	0-13	0-20
23	0-18	0-21	0-15	0-15
24	0-17	0-17	0-12	0-12
27	0-09	0-09	0-07	0-07
28	0-04	0-05	0-04	0-04
29	0-04	0-06	0-03**L**	0-06
30	0-05	0-05	0-05	0-05
31	0-05	0-05	0-04	0-05

86Mar Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-41	0-47	0-39	0-42
3	0-45	0-45	0-42	0-44
6	0-41	0-42	0-40	0-42
7	0-30	0-36	0-24	0-24
8	0-24	0-49	0-23	0-49
9	1-00	1-27	1-00	1-09
10	1-11	1-26	1-07	1-26
13	1-59	2-18**H**	1-57	2-17
14	1-59	1-62	1-48	1-50
15	1-40	1-45	1-17	1-22
16	1-12	1-31	1-12	1-17
17	1-00	1-07	0-58	1-05
20	1-48	1-48	1-07	1-07
21	0-53	1-04	0-53	0-62
22	0-47	1-05	0-47	1-03
23	1-00	1-08	0-58	0-58
24	1-00	1-00	0-54	0-54
27	0-41	0-41	0-29	0-29
28	0-24	0-24	0-18	0-18
29	0-19	0-24	0-16**L**	0-24
30	0-22	0-26	0-19	0-25
31	0-25	0-25	0-16	0-18

86Mar Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7	1-23	1-23	1-12	1-12
8	1-13	2-00	1-09	2-00
9	2-47	2-62	2-35	2-38
10	2-45	2-61	2-33	2-61
13				4-01**N**
14				3-26**N**
15				2-54**N**
16	2-42	3-04	2-42	2-46
17	2-25	2-33	2-13	2-30
20	3-05	3-05**H**	2-34	2-34
21	2-11	2-28	2-11	2-22
22	2-14	2-36	2-14	2-36
23	2-30	2-38	2-20	2-20
24				2-17**N**
27	1-61	1-61	1-39	1-39
28	1-25	1-30	1-13	1-13
29	1-15	1-28	1-08**L**	1-28
30	1-22	1-32	1-22	1-29
31	1-27	1-27	1-09	1-18

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY									
2		35H			96	2L	39	41		213
3					51		146	45		242
6					42	2	262	4		310
7						84	196	47	2L	329
8					1L	102	20	531	247H	901
9		3	3H		9	13	25	367	164	584
10		1L			580H	12	110	434	9	1,146
13			1L	230H	430	65	148	141		1,015
14				145L	112	134	1,366H	631H		2,388H
15		1	1		3	2	207	2		216
16					2	12	539	1L	2	556
17		2	2		3	2	489	16	2	516
20					1	8	31	2	2	44L
21					2	2	304	77	2	387
22		1	1		1	2	96	252	2	355
23						138H	405	62	2	607
24						113	16	2		133
27					2	17	2L	23	2	46
28						27	158	567		752
29						8	6	402	4	420
30		1	1		1		2	163	2	170
31		1	1		1	101	2	16	2	124
TOTAL		45	10	375	1,337	846	4,571	3,826	444	11,454

Put open contracts Reported in contracts—Future 86Mar

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY									
2	50H	154H	383H	706H	2,362	912H	2,324	969L		7,860
3	50	154	383	706	2,348	912	2,229L	979		7,761
6	50	154	383	706	2,364	769	2,234	979		7,639
7	50	154	383	706	2,364	835	2,348	1,001	1L	7,842
8	50	154	383	706	2,365H	734L	2,343	1,174	227	8,136
9	50	151	380	706	2,360	745	2,350	1,336	345	8,423
10	50	150	380	706	1,868	735	2,344	1,766	351H	8,350
13	50	150	379	476	1,463	768	2,344	1,728	351	7,709
14	50	150	379	331L	1,355	779	3,394	1,944H	351	8,733H
15	50	149	378	331	1,354	779	3,478	1,272	189	7,980
16	50	149	378	331	1,354	779	3,621	1,271	188	8,121
17	50	147	376	331	1,353	779	3,701H	1,270	187	8,194
20	50	147	376	331	1,352L	779	3,677	1,270	188	8,170
21	50	147	376	331	1,352	779	3,577	1,200	189	8,001
22	50	146	375	331	1,352	779	3,572	1,042	189	7,836
23	50	146	375	331	1,352	796	3,459	1,051	188	7,748
24	50	146	375	331	1,352	791	3,296	1,050	188	7,579
27	50	146	375	331	1,354	806	3,295	1,028	188	7,573L
28	50	146	375	331	1,354	830	3,275	1,259	188	7,808
29	50	146	375	331	1,354	833	3,276	1,371	186	7,922
30	50	145L	374L	331	1,353	779	3,277	1,348	185	7,842
31	50	145	374	331	1,352	780	3,276	1,347	184	7,839

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 82.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3	0-02	0-02	0-02**L**	0-02
6				0-02**N**
7				0-01**N**
8	0-02 0-03	0-03	0-02	0-02
9	0-04	0-04**H**	0-02	0-02
10				0-03**N**
13				0-07**N**
14				0-06**N**
15				0-05**N**
16				0-05**N**
17				0-05**N**
20				0-06**N**
21				0-06**N**
22				0-06**N**
23				0-05**N**
24				0-05**N**
27				0-04**N**
28				0-04**N**
29				0-04**N**
30				0-04**N**
31				0-04**N**

86Jun Strike 84.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-03**N**
3	0-04	0-04	0-04	0-04
6	0-03	0-04	0-03**L**	0-04
7	0-03	0-03	0-03	0-03
8	0-04	0-06	0-04	0-06
9	0-06	0-08**H**	0-06	0-08
10				0-09**N**
13				0-17**N**
14				0-14**N**
15				0-11**N**
16				0-10**N**
17				0-09**N**
20				0-10**N**
21				0-10**N**
22				0-11**N**
23				0-10**N**
24				0-10**N**
27				0-08**N**
28				0-07**N**
29				0-07**N**
30				0-06**N**
31				0-06**N**

86Jun Strike 86.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-08**N**
3	0-09	0-09	0-09	0-09
6	0-08	0-09	0-08	0-09
7	0-06	0-06	0-06**L**	0-06
8	0-09	0-12	0-09	0-12
9	0-14	0-17	0-14	0-15
10				0-17**N**
13				0-38**N**
14				0-34**N**
15				0-28**N**
16	0-24	0-24	0-24	0-24
17	0-17	0-19	0-17	0-19
20	0-28	0-28**H**	0-20	0-20
21	0-16 0-17	0-18	0-16	0-18
22				0-19**N**
23	0-18	0-18	0-18	0-18
24	0-18	0-18	0-17	0-18
27				0-14**N**
28				0-12**N**
29	0-10	0-11	0-10	0-11
30				0-11**N**
31				0-09**N**

86Jun Strike 88.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-19	0-19	0-18	0-19
3				0-20**N**
6	0-19	0-19	0-19	0-19
7				0-11**N**
8				0-23**N**
9				0-33**N**
10	0-35	0-41	0-34	0-41
13	0-60	1-08**H**	0-60	1-08
14				0-59**N**
15	0-58	0-58	0-50	0-52
16	0-51	0-52	0-46	0-47
17	0-38	0-40	0-38	0-40
20	0-55	0-55	0-40	0-40
21	0-38	0-38	0-35	0-35
22	0-32	0-39	0-32	0-39
23	0-38	0-39	0-35	0-35
24	0-37	0-37	0-33	0-34
27	0-25	0-26	0-24	0-24
28	0-19	0-20	0-19	0-19
29	0-17	0-20	0-17**L**	0-20
30	0-20	0-20	0-18	0-20
31	0-18	0-18	0-17	0-18

86Jun Strike 90.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-47	0-47	0-44	0-45
3				0-46**N**
6				0-45**N**
7	0-39	0-39	0-31**L**	0-31
8	0-31	0-54	0-31	0-54
9	0-63	1-16	0-63	1-07
10				1-27**N**
13	2-00	2-05**H**	2-00	2-05
14	1-55	1-55	1-48	1-49
15	1-48	1-48	1-34	1-34
16	1-33	1-40	1-26	1-26
17	1-15	1-16	1-12	1-16
20	1-39	1-39	1-16	1-16
21	1-14	1-14	1-07	1-10
22	1-07	1-17	1-07	1-15
23	1-14	1-18	1-11	1-12
24	1-16	1-16	1-06	1-08
27	0-60	0-60	0-52	0-52
28	0-43	0-47	0-41	0-41
29	0-41	0-46	0-36	0-46
30	0-46	0-51	0-43	0-49
31	0-45	0-45	0-40	0-41

86Jun Strike 92.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	1-26	1-33	1-26	1-33
3	1-34	1-34	1-34	1-34
6				1-35**N**
7	1-17	1-17	1-08**L**	1-08
8	1-40	1-47	1-40	1-46
9	2-24	2-24	2-11	2-11
10	2-30	2-34	2-30	2-34
13	3-03	3-25**H**	3-03	3-25
14				2-63**N**
15				2-39**N**
16	2-42	2-47	2-31	2-31
17				2-17**N**
20				2-18**N**
21	2-07	2-10	2-05	2-10
22	2-03	2-20	2-03	2-19
23	2-15	2-15	2-12	2-12
24	1-63 1-62	2-07	1-62	2-07
27	1-53	1-53	1-42	1-42
28	1-29	1-32	1-22	1-22
29	1-25	1-32	1-21	1-32
30	1-33	1-33	1-27	1-32
31	1-30	1-30	1-18	1-25

86Jun Strike 94.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				2-47**N**
3				2-48**N**
6				2-52**N**
7				2-13**N**
8				3-04**N**
9				3-41**N**
10				4-02**N**
13				5-00**N**
14				4-31**N**
15				4-03**N**
16				3-56**N**
17				3-39**N**
20				3-42**N**
21				3-33**N**
22				3-45**N**
23				3-32**N**
24				3-29**N**
27				2-56**N**
28				2-30**N**
29				2-44**N**
30				2-44**N**
31				2-33**N**

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Jan	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	**HOLIDAY**							
2								
3	50H	50H	20	2L	2L	60		184
6		45	32	20				97
7		2L	2		100	70		174
8	3	4	4		2	50		63
9	1L	43	1L		2			47
10				75		100		175
13				88	2	70		160
14					160			160
15				17	211			228
16			2	2	177	2L		183
17			2	2	2			6L
20			52H	52	2			106
21			11			640		651
22			1	17	4	237		259
23			4	2	337	2		345
24			2	103H	445	217		767
27				2	188	227		417
28					435	1,105		1,540H
29			2	4	819H	121		946
30					151	432		583
31				4	5	1,386H		1,395
TOTAL	54	144	135	390	3,044	4,719		8,486

Put open contracts Reported in contracts—Future 86Jun

Jan	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	**HOLIDAY**							
2		50L	210L	227L	710L	884	901H	2,982L
3	50L	100	229	227	710	894	901	3,111
6	50	145	249	246	710	894	901	3,195
7	50	147	251	246	760	894	901	3,249
8	53	151	255	246	761	844L	901	3,211
9	54H	153H	256H	246	761	844	901	3,215
10	54	153	256	294	761	924	901	3,343
13	54	153	256	382	761	954	901	3,461
14	54	153	256	382	791	954	901	3,491
15	54	153	256	388H	1,000	954	901	3,706
16	54	153	256	387	1,175	954	901	3,880
17	54	153	255	386	1,175	954	901	3,878
20	54	153	254	385	1,174	954	901	3,875
21	54	153	245	385	1,174	1,324	901	4,236
22	54	153	244	384	1,174	1,459	901	4,369
23	54	153	246	383	1,224	1,459	901	4,420
24	54	153	246	382	1,374H	1,626	901	4,736
27	54	153	246	381	1,374	1,776	901	4,885
28	54	153	246	381	1,279	1,476	901	4,490
29	54	153	248	381	902	1,385	901	4,024
30	54	153	248	381	891	1,613	901	4,241
31	54	153	248	379	891	2,828H	901	5,454H

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-10N
3				0-10N
6				0-10N
7				0-07N
8				0-10N
9				0-14N
10				0-17N
13				0-35N
14				0-29N
15				0-25N
16				0-24N
17				0-22N
20				0-22N
21				0-20N
22				0-21N
23				0-17N
24				0-17N
27				0-13N
28				0-11N
29				0-12N
30				0-12N
31				0-11N

86Sep Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-21N
3				0-21N
6				0-21N
7				0-16N
8				0-29N
9				0-32N
10				0-39N
13	0-53	1-01H	0-53L	1-01
14	1-00	1-00	0-56	0-56
15				0-46N
16				0-45N
17				0-41N
20				0-41N
21				0-39N
22				0-41N
23				0-37N
24				0-37N
27				0-27N
28				0-21N
29				0-23N
30				0-23N
31				0-20N

86Sep Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-45N
3				0-45N
6				0-45N
7	0-38	0-38	0-32L	0-32
8	0-39	0-48	0-39	0-48
9				1-00N
10				1-12N
13				1-49N
14	1-26	1-35H	1-26	1-35
15				1-21N
16				1-19N
17				1-12N
20				1-12N
21				1-08N
22				1-12N
23				1-06N
24				1-[illegible]N
27				0-53N
28				0-44N
29	0-42	0-47	0-42	0-47
30				0-48N
31				0-42N

86Sep Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1-21N
3				1-21N
6				1-21N
7	1-09	1-09	1-04L	1-04
8	1-07	1-28	1-06	1-28
9				1-53N
10				2-04N
13				2-54N
14	2-23	2-34H	2-23	2-34
15				2-16N
16				2-10N
17				2-00N
20				2-00N
21				1-59N
22				2-01N
23				1-57N
24				1-57N
27	1-40	1-40	1-33	1-33
28				1-18N
29				1-24N
30				1-25N
31				1-18N

86Sep Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-20N
3				2-20N
6				2-20N
7	2-02	2-02	1-56L	1-56
8	1-61	2-30	1-61	2-30
9				2-63N
10				3-16N
13				4-12N
14				3-48N
15	3-34	3-34H	3-30	3-30
16				3-19N
17				3-06N
20				3-06N
21				3-01N
22				3-09N
23				3-00N
24				3-00N
27				2-30N
28				2-11N
29				2-21N
30				2-22N
31				2-12N

86Sep Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				3-38N
3				3-38N
6				3-38N
7				3-04N
8				3-52N
9				4-29N
10				4-47N
13				5-49N
14				5-15N
15				4-52N
16				4-46N
17				4-29N
20				4-29N
21				4-24N
22				4-35N
23				4-22N
24				4-22N
27				3-48N
28				3-21N
29				3-37N
30				3-38N
31				3-25N

Put volume of sales Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2							
3							
6							
7			10	5L	15H		30
8				15	15		30
9			25H				25
10				10			10
13		25H					25
14			5L	5			10
15					5L		5
16							
17		1L					1L
20							
21							
22							
23							
24							
27				100H			100H
28				10			10
29			10				10
30							
31							
TOTAL		26	50	145	35		256

Put open contracts Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2	5H	10L	10L	12L	15L	5H	57L
3	5	10	10	12	15	5	57
6	5	10	10	12	15	5	57
7	5	10	19	17	25	5	81
8	5	10	19	32	40	5	111
9	5	10	44	32	40	5	136
10	5	10	44	42	40	5	146
13	5	35H	44	42	40	5	171
14	5	35	45H	45	40	5	175
15	5	35	45	45	43H	5	178
16	5	35	45	45	43	5	178
17	5	35	45	45	43	5	178
20	5	35	45	45	43	5	178
21	5	35	45	45	43	5	178
22	5	35	45	45	43	5	178
23	5	35	45	45	43	5	178
24	5	35	45	45	43	5	178
27	5	35	45	145	43	5	278
28	5	35	45	155H	43	5	288H
29	5	35	35	155	43	5	278
30	5	35	35	155	43	5	278
31	5	35	35	155	43	5	278

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 78.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 80.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 82.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 84.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 86.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 88.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5	0-01	0-01H	0-01L	0-01
6	0-01	0-01	0-01	0-01
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 90.00

Feb	Open	High	Low	Close
3	0-03	0-03	0-03	0-03
4	0-02	0-03	0-02	0-02
5	0-02	0-02	0-02	0-02
6	0-02	0-03	0-02	0-02
7	0-05	0-09H	0-04	0-04
10	0-03	0-03	0-01L	0-02
11				0-02N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 92.00

Feb	Open	High	Low	Close
3	0-15	0-15	0-11	0-11
4	0-08	0-09	0-06	0-07
5	0-07	0-10	0-05	0-10
6	0-10	0-19	0-10	0-16
7	0-35	0-48H	0-25	0-25
10	0-20	0-20	0-11	0-11
11	0-06	0-06	0-05	0-05
12	0-05	0-05	0-04	0-04
13	0-02	0-02	0-02	0-02
14	0-01	0-01	0-01L	0-01
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				
25				
26				
27				
28				

86Mar Strike 94.00

Feb	Open	High	Low	Close
3	1-11	1-11	0-60	0-60
4	0-45	0-46	0-38	0-45
5	0-47	0-63	0-44	0-63
6	1-00	1-22	1-00	1-15
7	1-62	2-19H	1-39	1-41
10	1-34	1-34	1-06	1-06
11	0-53	0-53	0-41	0-41
12	0-48	0-48	0-28	0-36
13	0-25	0-26	0-20	0-20
14	0-10	0-12	0-03	0-04
17	HOLIDAY			
18	0-02	0-05	0-02	0-04
19	0-06	0-07	0-04	0-07
20	0-05	0-05	0-04	0-04
21	0-02	0-02	0-01L	0-01
24				
25				
26				
27				
28				

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	1-20	1-20H	0-55	0-55
17	HOLIDAY			
18	0-39	0-57	0-39	0-45
19	1-03	1-07	0-44	1-07
20	1-05	1-07	0-52	0-52
21	0-23	0-23	0-05L	0-05
24				
25				
26				
27				
28				

Put volume of sales Reported in contracts—Future 86Mar

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3						1L	2L	5	26		34L
4							717H	142	110		969H
5						55H	506	95	4L		660
6						50	405	165	102		722
7		1L	2H		2H		464	68	151		688
10		2H	1L		1L		4	31	102		141
11								12	39		51
12								14	392H		406
13								2L	262		264
14								360H	159	2L	521
17	HOLIDAY										
18								2	87	2	91
19						30	20		121	2	173
20											
21									7	164H	171
24											
25											
26											
27											
28											
TOTAL		3	3		3	136	2,118	896	1,562	170	4,891

Put open contracts Reported in contracts—Future 86Mar

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3	50H	144H	373H	331H	1,352H	779	3,275H	1,297	183L		7,784H
4	50	144	373	331	1,352	779	2,742	1,294L	268		7,333
5	50	144	373	331	1,352	827H	2,742	1,317	268		7,404
6	50	144	373	331	1,352	777	2,541L	1,358	318		7,244L
7	50	143	371	331	1,350	777	2,631	1,362	318		7,333
10	50	141L	370L	331	1,349L	777	2,631	1,380	219		7,248
11	50	141	370	331	1,349	777	2,631	1,382	257		7,288
12	50	141	370	331	1,349	777	2,631	1,374	435		7,458
13	50	141	370	331	1,349	777	2,631	1,374	675		7,698
14	50	141	370	331	1,349	777	2,631	1,462H	666	1L	7,778
17	HOLIDAY										
18	50	141	370	331	1,349	777	2,631	1,364	721H	2	7,736
19	50	141	370	331	1,349	747L	2,611	1,364	687	3H	7,653
20	50	141	370	331	1,349	747	2,611	1,364	687	3	7,653
21											
24											
25											
26											
27											
28											

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 82.00

Feb	Open	High	Low	Close
3				0-03**N**
4				0-02**N**
5				0-03**N**
6				0-04**N**
7	0-03	0-05**H**	0-03**L**	0-03
10				0-02**N**
11				0-02**N**
12				0-02**N**
13				0-02**N**
14				0-01**N**
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**

86Jun Strike 84.00

Feb	Open	High	Low	Close
3				0-05**N**
4				0-04**N**
5				0-05**N**
6				0-06**N**
7	0-05	0-06**H**	0-05	0-06
10	0-04	0-05	0-04	0-04
11				0-04**N**
12	0-03	0-04	0-03**L**	0-04
13				0-04**N**
14				0-03**N**
17	**HOLIDAY**			
18				0-03**N**
19				0-03**N**
20				0-03**N**
21				0-02**N**
24				0-02**A**
25				0-02**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**

86Jun Strike 86.00

Feb	Open	High	Low	Close
3				0-07**N**
4				0-07**N**
5				0-07**N**
6				0-09**N**
7				0-12**N**
10	0-10	0-10**H**	0-09	0-09
11				0-06**N**
12				0-07**N**
13				0-06**N**
14				0-05**N**
17	**HOLIDAY**			
18				0-05**N**
19				0-05**N**
20				0-05**N**
21				0-03**N**
24				0-03**N**
25	0-01	0-04	0-01**L**	0-04
26				0-02**N**
27				0-01**N**
28				0-01**N**

86Jun Strike 88.00

Feb	Open	High	Low	Close
3	0-17	0-17	0-13	0-13
4				0-12**N**
5	0-11	0-13	0-11	0-13
6	0-14	0-18	0-14	0-18
7				0-21**N**
10	0-20	0-20**H**	0-15	0-15
11	0-13	0-13	0-12	0-12
12	0-09	0-11	0-09	0-11
13	0-10	0-10	0-10	0-10
14				0-09**N**
17	**HOLIDAY**			
18				0-08**N**
19				0-09**N**
20				0-08**N**
21				0-05**N**
24	0-05	0-05	0-05**L**	0-05
25	0-05	0-06	0-05	0-06
26				0-04**N**
27				0-02**N**
28				0-03**N**

86Jun Strike 90.00

Feb	Open	High	Low	Close
3	0-40	0-40	0-33	0-33
4	0-25	0-26	0-25	0-26
5	0-28	0-32	0-27	0-32
6	0-34	0-42	0-34	0-41
7	0-61	0-61**H**	0-51	0-51
10	0-48	0-48	0-35	0-35
11	0-30	0-30	0-25	0-25
12	0-26	0-27	0-24	0-25
13	0-21	0-22	0-21	0-21
14	0-17	0-17	0-14	0-14
17	**HOLIDAY**			
18	0-14	0-14	0-12	0-13
19	0-17	0-17	0-15	0-17
20	0-15	0-20	0-15	0-17
21	0-12	0-12	0-11	0-11
24	0-08	0-09	0-08	0-09
25	0-11	0-12	0-10	0-12
26	0-12	0-13	0-09	0-09
27	0-06	0-07	0-05**L**	0-05
28	0-05	0-06	0-05	0-05

86Jun Strike 92.00

Feb	Open	High	Low	Close
3	1-21	1-21	1-09	1-09
4	0-60	0-62	0-55	0-60
5	1-00	1-09	0-60	1-09
6	1-12	1-26	1-09	1-24
7	2-00	2-03**H**	1-37	1-40
10	1-36	1-36	1-14	1-14
11	1-04	1-04	0-57	0-57
12	0-61	0-62	0-52	0-52
13	0-48	0-53	0-48	0-49
14	0-44	0-44	0-33	0-35
17	**HOLIDAY**			
18	0-31	0-35	0-30	0-34
19	0-43	0-43	0-33	0-40
20	0-39	0-44	0-37	0-37
21	0-29	0-29	0-23	0-23
24	0-21	0-26	0-17	0-18
25	0-19	0-27	0-19	0-27
26	0-26	0-26	0-21	0-21
27	0-16	0-16	0-12	0-13
28	0-11	0-14	0-10**L**	0-13

86Jun Strike 94.00

Feb	Open	High	Low	Close
3				2-11**N**
4				1-55**N**
5	1-52	2-13	1-51	2-13
6	2-14	2-36	2-14	2-33
7	2-53	3-00**H**	2-53	2-56
10	2-28	2-28	2-20	2-20
11	1-63	1-63	1-56	1-56
12	1-53	1-62	1-50	1-50
13	1-41	1-50	1-41	1-43
14	1-26	1-32	1-10	1-10
17	**HOLIDAY**			
18	1-09	1-15	1-06	1-06
19	1-20	1-20	1-08	1-20
20	1-25	1-26	1-16	1-16
21	0-59	1-00	0-52	0-52
24	0-49	0-54	0-35	0-42
25	0-46	0-54	0-45	0-54
26	0-53	0-55	0-41	0-41
27	0-34	0-34	0-24	0-27
28	0-22	0-32	0-22**L**	0-27

86Jun Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	2-15	2-15**H**	2-15	2-15
17	**HOLIDAY**			
18				2-05**N**
19				2-27**N**
20				2-18**N**
21	1-51 1-53	1-53	1-39	1-41
24	1-38	1-39	1-10	1-19
25	1-25	1-34	1-25	1-34
26	1-34	1-34	1-14	1-18
27	1-02	1-02	0-48	0-52
28	0-37	0-63	0-37**L**	0-54

86Jun Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27	1-42	1-51**H**	1-31	1-36
28	1-26	1-48	1-26**L**	1-35

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				2	2	1,051				1,055
4					1L	14L				15L
5				2	124	529	588			1,243
6				2	2	1,670	14L			1,688
7	5H	53			51	29	14			152
10		13L	10H	1L	10		150			184
11				3	4	766	100			873
12		200H		7H	17	2,320H	803			3,347
13				7	17	58	202			284
14					2	222	303	1L		528
17	**HOLIDAY**									
18					45	252	112			409
19					12	597	252			861
20					69	649	209			927
21					174	107	253	102		636
24				2	2	78	374	85		541
25			1L	3	45	612	1,455	119		2,235
26					424H	112	2,226H	1,032H		3,794H
27					40	175	1,428	435	10H	2,088
28					2	224	339	404		969
TOTAL	5	266	11	29	1,043	9,465	8,822	2,178	10	21,829

Put open contracts Reported in contracts—Future 86Jun

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	54L	153L	248H	379H	891	3,673	901L			6,299
4	54	153	248	379	890	3,687	901			6,312
5	54	153	248	379	890	3,422	1,101			6,247
6	54	153	248	378	890	4,347H	1,087			7,157
7	55H	200	248	378	865L	4,328	1,087			7,161
10	55	200	248	377L	875	4,328	1,161			7,244
11	55	200	248	378	875	4,225	1,185			7,166
12	55	300H	248	378	875	3,522	960			6,338
13	55	300	248	378	885	3,470	960			6,296
14	55	300	248	378	885	3,479	961	1L		6,307
17	**HOLIDAY**									
18	55	300	248	378	885	3,519	986	1		6,372
19	55	300	248	378	885	2,923	936	1		5,726L
20	55	300	248	378	919	2,814L	1,086	1		5,801
21	55	300	248	378	882	3,185	1,545	102		6,695
24	55	300	248	377	875	3,211	1,650	182		6,898
25	55	300	247L	377	867	3,473	2,471	291		8,081
26	55	300	247	377	1,084	3,142	4,015	1,151		10,371
27	55	300	247	377	1,094H	3,177	5,079	1,296	10H	11,635
28	55	300	247	377	1,083	3,372	5,082H	1,470H	10	11,996H

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-09N				0-18N				0-37N
4				0-07N				0-15N				0-31N
5				0-08N				0-17N				0-38N
6				0-10N				0-21N				0-43N
7				0-13N				0-26N				0-51N
10				0-10N				0-21N				0-41N
11				0-08N				0-17N				0-29N
12				0-07N				0-15N	0-24	0-26H	0-24	0-26
13				0-06N				0-11N				0-23N
14				0-03N				0-08N				0-15N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				0-03N				0-07N				0-15N
19				0-03N				0-09N				0-19N
20				0-03N				0-08N				0-18N
21				0-02N				0-06N				0-15N
24				0-02N				0-05N				0-12N
25	0-05	0-05H	0-02L	0-02	0-07	0-07H	0-06L	0-06	0-12	0-13	0-12	0-13
26	0-04	0-04	0-03	0-03	0-06	0-06	0-06	0-06	0-11	0-12	0-11L	0-12
27				0-01N				0-02N				0-06N
28				0-01N				0-02N				0-06N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	1-10	1-10H	1-05	1-05				1-58N				3-03N
4				0-59N				1-45N				2-46N
5				1-07N				1-58N				3-03N
6				1-17N				2-10N				3-21N
7				1-30N				2-27N				3-43N
10				1-12N				2-03N				3-13N
11				0-56N				1-41N				2-46N
12	0-55	0-55	0-55	0-55	1-40	1-40H	1-38	1-38				2-42N
13				0-46N				1-28N				2-28N
14				0-34N				1-04N				1-57N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	0-30	0-34	0-30	0-34				1-02N				1-53N
19				0-41N				1-13N	2-01	2-05H	2-01	2-05
20				0-40N	1-17	1-17	1-09	1-09				1-63N
21				0-28N	0-52	0-52	0-50	0-50				1-31N
24				0-23N	0-52	0-52	0-44	0-44				1-14N
25	0-26	0-28	0-26	0-28	0-50	0-50	0-50	0-50				1-22N
26	0-28	0-28	0-23L	0-23	0-43	0-43	0-40L	0-40	1-17	1-17	1-09L	1-09
27				0-15N				0-26N				0-46N
28				0-16N				0-26N				0-47N

	86Sep Strike 96.00				86Sep Strike 98.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17	**HOLIDAY**				**HOLIDAY**			
18								
19								
20	3-08	3-08H	3-07	3-07				
21				2-28N				
24				2-02N				
25				2-13N				
26	2-10	2-10	1-60	1-60				
27	1-30	1-30	1-15L	1-20	2-27	2-28H	2-10L	2-10
28	1-24	1-24	1-20	1-20				2-09N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				10					10
4									
5									
6									
7									
10									
11									
12			34H	600H	600H				1,234
13									
14									
17	HOLIDAY								
18				32					32
19						1,000H			1,000
20					20		1L		21
21					37				37
24					5				5L
25	1L	2L	2L	2L	2L				9
26	4H	8H	8	9	8	5L	1,141		1,183
27							3,000H	1,000H	4,000H
28							180		180
TOTAL	5	10	44	653	672	1,005	4,322	1,000	7,711

Put open contracts Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	5H	35H	35	165	43L	5L			288
4	5	35	35	155L	43	5			278L
5	5	35	35	155	43	5			278
6	5	35	35	155	43	5			278
7	5	35	35	155	43	5			278
10	5	35	35	155	43	5			278
11	5	35	35	155	43	5			278
12	5	35	47H	755	623	5			1,470
13	5	35	29	755	623	5			1,452
14	5	35	21	755	623	5			1,444
17	HOLIDAY								
18	5	35	21	787H	623	5			1,476
19	5	35	21	755	623	1,005H			2,444
20	5	35	21	755	623	1,005	1L		2,445
21	5	35	21	755	657H	1,005	1		2,479
24	5	35	21	755	652	1,005	1		2,474
25	5	33	19	753	650	1,005	1		2,466
26	5	25L	17L	751	605	1,000	1,140		3,543
27	5	25	17	751	605	1,000	2,140	1,000H	5,543
28	5	25	17	751	605	1,000	2,320H	1,000	5,723H

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 82.00

Mar	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Jun Strike 84.00

Mar	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Jun Strike 86.00

Mar	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Jun Strike 88.00

Mar	Open	High	Low	Close
3				0-02**N**
4				0-02**N**
5				0-02**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Jun Strike 90.00

Mar	Open	High	Low	Close
3				0-04**N**
4	0-03	0-03	0-03**L**	0-03
5				0-05**N**
6	0-06	0-06**H**	0-05	0-05
7				0-04**N**
10				0-03**N**
11				0-02**N**
12				0-02**N**
13				0-02**N**
14				0-01**N**
17				0-02**N**
18				0-02**N**
19				0-01**N**
20				0-01**N**
21				0-02**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Jun Strike 92.00

Mar	Open	High	Low	Close
3	0-09	0-10	0-07	0-07
4	0-06	0-06	0-05	0-06
5				0-12**N**
6	0-09	0-13**H**	0-09	0-13
7	0-12	0-12	0-10	0-10
10				0-07**N**
11				0-04**N**
12				0-03**N**
13				0-04**N**
14				0-03**N**
17				0-04**N**
18	0-04	0-04	0-04	0-04
19				0-04**N**
20				0-03**N**
21				0-04**N**
24				0-02**N**
25				0-02**N**
26				0-01**N**
27				0-01**N**
28	**HOLIDAY**			
31	0-01	0-01	0-01**L**	0-01

86Jun Strike 94.00

Mar	Open		High	Low	Close
3	0-23		0-23	0-17	0-17
4	0-13		0-14	0-10	0-14
5	0-16		0-30	0-16	0-28
6	0-16		0-38	0-16	0-28
7	0-27		0-40**H**	0-20	0-21
10	0-16	0-17	0-17	0-11	0-11
11	0-10	0-11	0-11	0-07	0-10
12	0-11		0-11	0-10	0-11
13	0-13		0-14	0-12	0-12
14	0-10		0-10	0-09	0-09
17	0-07		0-08	0-07	0-08
18	0-13		0-13	0-10	0-12
19	0-12		0-14	0-10	0-10
20	0-10		0-10	0-05	0-05
21	0-05		0-06	0-05	0-06
24	0-03		0-03	0-03	0-03
25	0-02		0-03	0-02	0-03
26	0-03		0-03	0-02	0-02
27	0-01		0-01	0-01**L**	0-01
28	**HOLIDAY**				
31	0-01		0-01	0-01	0-01

86Jun Strike 96.00

Mar	Open	High	Low	Close	
3	0-52	0-52	0-37	0-38	
4	0-28	0-35	0-23	0-35	
5	0-34	0-60	0-34	0-59	0-58
6	0-34	0-59	0-34	0-55	
7	0-57	1-13**H**	0-41	0-42	
10	0-29	0-29	0-26	0-26	
11	0-20	0-25	0-19	0-25	
12	0-25	0-25	0-22	0-23	
13	0-27	0-34	0-26	0-26	
14	0-21	0-23	0-18	0-22	
17	0-19	0-24	0-19	0-23	
18	0-29	0-34	0-22	0-27	
19	0-29	0-29	0-23	0-23	
20	0-22	0-22	0-16	0-16	0-18
21	0-15	0-18	0-11	0-18	
24	0-14	0-14	0-10	0-12	
25	0-09	0-10	0-09	0-10	
26	0-08	0-08	0-05	0-06	
27	0-04	0-04	0-04	0-04	
28	**HOLIDAY**				
31	0-03	0-03	0-03**L**	0-03	

86Jun Strike 98.00

Mar	Open	High	Low	Close
3	1-11	1-12	1-10	1-12
4	0-59	1-04	0-48	1-02
5	1-15	1-47	1-06	1-44
6	1-03	1-44	1-03	1-40
7	1-40	2-08**H**	1-17	1-18
10	0-60	0-62	0-52	0-54
11	0-45	0-50	0-41	0-50
12	0-40	0-53	0-40	0-47
13	0-57	1-04	0-53	0-53
14	0-46	0-46	0-41	0-46
17	0-40	0-52	0-40	0-49
18	0-60	1-02	0-48	0-62
19	0-63	0-63	0-53	0-54
20	0-49	0-49	0-42	0-44
21	0-38	0-47	0-34	0-47
24	0-35	0-36	0-32	0-33
25	0-27	0-30	0-26	0-28
26	0-25	0-25	0-18	0-19
27	0-12	0-12	0-12	0-12
28	**HOLIDAY**			
31	0-11	0-11	0-08**L**	0-08

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 100.00				86Jun Strike 102.00				86Jun Strike 104.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4	1-40	2-00	1-35	1-57					4-25	4-44	4-25	4-44
5	2-46	2-57	2-46	2-56								6-06**N**
6	1-60	2-41	1-60	2-41								5-45**N**
7	2-45	3-25**H**	2-15	2-15	3-60	3-60**H**	3-40	3-40	5-17	5-17**H**	5-15	5-15
10				1-37**N**				2-44**N**				4-07**N**
11	1-24	1-29	1-18	1-29				2-35**N**				3-61**N**
12	1-18	1-38	1-18	1-22				2-26**N**				3-52**N**
13	1-44	1-62	1-37	1-37				2-46**N**				4-10**N**
14	1-27	1-28	1-16	1-27				2-31**N**				3-57**N**
17	1-18	1-33	1-17	1-32				2-41**N**				4-08**N**
18	1-51	1-60	1-28	1-51				3-02**N**				4-38**N**
19	1-57	1-57	1-36	1-36				2-48**N**				4-19**N**
20	1-26	1-26	1-25	1-25				2-36**N**				4-04**N**
21	1-18	1-37	1-12	1-37				2-53**N**	4-05	4-25	4-05	4-25
24	1-18	1-19	1-07	1-07				2-11**N**				3-40**N**
25	1-02	1-06	1-00	1-02	2-07	2-13	2-04	2-07				3-34**N**
26	0-59	0-59	0-47	0-47				1-43**N**				3-02**N**
27	0-33	0-35	0-32	0-33	1-19	1-19	1-15	1-15				2-27**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	0-33	0-33	0-23**L**	0-23	1-15	1-15	0-56**L**	0-56	2-25	2-25	1-58**L**	1-58

Put volume of sales Reported in contracts—Future 86Jun

Mar	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3						723**H**	32	782**H**	152				1,689
4							41	350	154	1,020**H**		1,000**H**	2,565
5					2**L**	2	305	635	11	10			965
6					49**H**		230	33	693	23			1,028
7						250	256	314	425		50**H**	420	1,715
10							308	12	455				775
11							489	68	55	82			694
12							26	238	810**H**	135			1,209
13							7	266	54	2			329
14							107	28	9	27			171
17							2	6	53	2			63**L**
18						1**L**	6	4	74	104			189
19							407	52	133	2			594
20							3,746**H**	245	411	30			4,432**H**
21							553	122	367	2		170	1,214
24							2	122	33	52			209
25							1**L**	156	241	1**L**	2**L**		401
26							2	169	135	193			499
27							184	59	3**L**	336			582
28	**HOLIDAY**												
31						140	400	2**L**	70	151	9	2**L**	774
TOTAL					51	1,116	7,104	3,663	4,338	2,172	61	1,592	20,097

Put open contracts Reported in contracts—Future 86Jun

Mar	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	55**H**	300**H**	247**H**	377**H**	1,083**H**	3,296	4,996	2,180**L**	162				12,696**L**
4	55	300	247	377	1,083	3,296	5,007	2,230	110**L**	1,000**L**		1,000**L**	14,705
5	55	300	247	377	1,082	3,296	5,037	2,502	121	1,000		1,000	15,017
6	55	300	247	377	1,033**L**	3,296	5,081	2,502	513	1,023		1,000	15,427
7	55	300	247	377	1,033	3,245	5,030	2,502	803	1,023	50**L**	1,170**H**	15,835
10	55	300	247	377	1,033	3,245	5,316	2,514	1,083	1,023	50	1,170	16,413
11	55	300	247	377	1,033	3,245	5,281	2,568	1,076	1,073	50	1,170	16,475
12	55	300	247	377	1,033	3,245	5,303	2,806	1,526	1,148	50	1,170	17,260
13	55	300	247	377	1,033	3,245	5,308	3,066	1,484	1,148	50	1,170	17,483
14	55	300	247	377	1,033	3,205	5,368**H**	3,080	1,485	1,173	50	1,170	17,543
17	55	300	247	377	1,033	3,205	5,368	3,086	1,535	1,173	50	1,170	17,599
18	55	300	247	377	1,033	3,204	5,368	3,088	1,581	1,274	50	1,170	17,747
19	55	300	247	377	1,033	3,404**H**	5,073	3,088	1,697	1,274	50	1,170	17,768**H**
20	55	300	247	377	1,033	3,204	3,623	3,148**H**	2,053	1,274	50	1,170	16,534
21	55	300	247	377	1,033	3,204	3,323	3,123	2,363	1,224	50	1,000	16,299
24	55	300	247	377	1,033	3,204	3,275	3,103	2,369**H**	1,224	50	1,000	16,237
25	55	300	247	377	1,033	3,204	3,276	2,984	2,228	1,225	50	1,000	15,979
26	55	300	247	377	1,033	3,204	3,278	2,899	2,264	1,224	50	1,000	15,931
27	55	300	247	377	1,033	3,204	2,883	2,891	2,267	1,266	50	1,000	15,573
28	**HOLIDAY**												
31	55	300	247	377	1,033	3,134**L**	2,477**L**	2,848	2,309	1,410**H**	57**H**	1,000	15,247

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-02N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 86.00

Mar	Open	High	Low	Close
3				0-02N
4				0-02N
5				0-03N
6				0-04N
7				0-03N
10				0-03N
11				0-02N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-03N
19				0-02N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 88.00

Mar	Open	High	Low	Close
3				0-05N
4				0-04N
5				0-06N
6				0-08N
7				0-07N
10				0-05N
11				0-04N
12				0-04N
13				0-05N
14				0-04N
17				0-04N
18				0-06N
19				0-05N
20				0-04N
21				0-05N
24				0-04N
25				0-04N
26				0-03N
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 90.00

Mar	Open	High	Low	Close
3				0-11N
4				0-10N
5				0-15N
6				0-15N
7				0-13N
10				0-08N
11				0-07N
12				0-06N
13				0-09N
14				0-08N
17				0-08N
18				0-10N
19				0-09N
20				0-08N
21				0-09N
24				0-07N
25				0-07N
26				0-06N
27				0-04N
28	HOLIDAY			
31				0-03N

86Sep Strike 92.00

Mar	Open	High	Low	Close
3				0-21N
4				0-19N
5				0-30N
6				0-29N
7				0-25N
10				0-16N
11				0-15N
12				0-14N
13				0-17N
14				0-15N
17				0-16N
18				0-19N
19				0-18N
20				0-15N
21				0-15N
24				0-12N
25				0-12N
26				0-10N
27				0-08N
28	HOLIDAY			
31				0-06N

86Sep Strike 94.00

Mar	Open	High	Low	Close
3				0-38N
4				0-34N
5	0-41	0-54	0-41	0-54
6	0-57	0-57H	0-50	0-50
7				0-42N
10				0-31N
11				0-28N
12				0-26N
13				0-32N
14				0-27N
17				0-29N
18	0-32	0-35	0-30	0-35
19				0-34N
20	0-25	0-29	0-25	0-29
21				0-30N
24				0-22N
25				0-22N
26	0-15	0-18	0-15L	0-18
27				0-13N
28	HOLIDAY			
31				0-10N

86Sep Strike 96.00

Mar	Open		High	Low	Close
3					1-04N
4	0-50		0-63	0-49	0-63
5					1-32N
6	1-32		1-32H	1-25	1-25
7					1-13N
10	0-58	0-60	0-60	0-56	0-56
11					0-49N
12	0-46		0-58	0-46	0-47
13					0-55N
14					0-49N
17					0-54N
18					1-00N
19					0-60N
20	0-55		0-55	0-53	0-53
21	0-43		0-55	0-43	0-55
24					0-42N
25					0-42N
26	0-35		0-35	0-35	0-35
27					0-26N
28	HOLIDAY				
31	0-21		0-21	0-20L	0-20

86Sep Strike 98.00

Mar	Open	High	Low	Close
3	1-49	1-49H	1-43	1-49
4	1-29	1-42	1-24	1-42
5				2-25N
6				2-13N
7				2-00N
10				1-28N
11				1-22N
12	1-16	1-23	1-16	1-20
13	1-46	1-46	1-30	1-30
14				1-22N
17	1-30	1-30	1-28	1-28
18				1-43N
19	1-40	1-40	1-33	1-35
20				1-27N
21	1-12	1-31	1-12	1-31
24	1-17	1-20	1-12	1-12
25	1-07	1-12	1-07	1-12
26	1-07	1-07	1-00	1-00
27				0-49N
28	HOLIDAY			
31	0-40	0-40	0-38L	0-38

86Sep Strike 100.00

Mar	Open		High	Low	Close
3					
4	2-24		2-37	2-20	2-37
5	2-48		3-36H	2-48	3-36
6					3-20N
7	3-21		3-21	3-03	3-03
10					2-19N
11					2-11N
12	2-07		2-07	2-07	2-07
13	2-34	2-31	2-34	2-22	2-22
14					2-10N
17					2-18N
18					2-40N
19					2-31N
20					2-20N
21	2-02		2-29	2-02	2-29
24	2-09		2-09	2-00	2-00
25	2-00		2-00	2-00	2-00
26					1-48N
27					1-23N
28	HOLIDAY				
31	1-12		1-12	1-09L	1-09

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19								
20								
21	3-17	3-44**H**	3-17**L**	3-44	5-00	5-11**H**	5-00**L**	5-11
24				3-07**N**				4-31**N**
25				3-07**N**				4-31**N**
26				2-50**N**				4-07**N**
27				2-18**N**				3-28**N**
28	**HOLIDAY**				**HOLIDAY**			
31				1-60**N**				3-02**N**

Put volume of sales Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3								330				330
4							300	1,202**H**	1,200			2,702**H**
5						100**H**			490			590
6						15						15
7							50		100			150
10							1,320**H**					1,320
11									500			500
12							250	250	250			750
13								100	920			1,020
14												
17								210				210
18						10						10
19								210				210
20						19	69					88
21							26	84	1,514**H**	74**H**	26**H**	1,724
24								1,130	250			1,380
25								4**L**				4**L**
26						1**L**	25	210	5			241
27												
28	**HOLIDAY**											
31							20**L**	20	1**L**			41
TOTAL						145	2,060	3,750	5,230	74	26	11,285

Put open contracts Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	5**H**	25**H**	17**H**	751**H**	605**H**	1,000**L**	2,320**H**	1,130**L**				5,853**L**
4	5	25	17	751	605	1,000	2,320	2,130	1,200			8,053
5	5	25	17	751	605	1,050	2,320	2,130	1,490			8,393
6	5	25	17	751	605	1,065	2,320	2,130	1,490			8,408**H**
7	5	25	17	751	605	1,050	2,320	2,130	1,390			8,293
10	5	25	17	751	605	1,050	1,200**L**	2,130	1,390			7,173
11	5	25	17	751	605	1,050	1,200	2,130	940**L**			6,723
12	5	25	17	751	605	1,050	1,200	2,130	990			6,773
13	5	25	17	751	605	1,050	1,200	2,130	1,660**H**			7,443
14	5	25	17	751	605	1,050	1,200	2,130	1,660			7,443
17	5	25	17	751	605	1,050	1,200	2,130	1,660			7,443
18	5	25	17	751	605	1,060	1,200	2,130	1,660			7,453
19	5	25	17	751	605	1,060	1,200	2,207	1,660			7,530
20	5	25	17	751	605	1,078**H**	1,246	2,207	1,660			7,594
21	5	25	17	751	605	1,078	1,246	2,281**H**	1,003	74**H**	26**H**	7,111
24	5	25	17	751	605	1,078	1,246	1,691	953	74	26	6,471
25	5	25	17	751	605	1,078	1,246	1,691	953	74	26	6,471
26	5	25	17	751	605	1,077	1,246	1,801	958	74	26	6,585
27	5	25	17	751	605	1,077	1,246	1,801	958	74	26	6,585
28	**HOLIDAY**											
31	5	25	17	751	605	1,077	1,246	1,791	959	74	26	6,576

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 96.00				86Dec Strike 100.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18	1-32	1-32**H**	1-28**L**	1-28				
19				1-23**N**				
20				1-13**N**				
21				1-17**N**				
24				0-61**N**				
25				0-61**N**				
26				0-55**N**				
27				0-42**N**				
28	**HOLIDAY**				**HOLIDAY**			
31				0-38**N**	1-57	1-57**H**	1-53**L**	1-53

Put volume of sales Reported in contracts—Future 86Dec

Mar	**96.00**	**100.00**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18	1**H**		1**H**
19			
20			
21			
24			
25			
26			
27			
28	**HOLIDAY**		
31			
TOTAL	1		1

Put open contracts Reported in contracts—Future 86Dec

Mar	**96.00**	**100.00**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18	1**H**		1**H**
19	1		1
20	1		1
21	1		1
24	1		1
25	1		1
26	1		1
27	1		1
28	**HOLIDAY**		
31	1		1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Jun Strike 82.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Jun Strike 84.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Jun Strike 86.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Jun Strike 88.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Jun Strike 90.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29	0-01	0-01**H**	0-01**L**	0-01
30				0-01**N**

86Jun Strike 92.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Jun Strike 94.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10	0-01	0-01**H**	0-01**L**	0-01
11				0-01**N**
14				0-01**N**
15				0-01**N**
16	0-01	0-01	0-01	0-01
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23	0-01	0-01	0-01	0-01
24				0-01**N**
25				0-01**N**
28	0-01	0-01	0-01	0-01
29				0-01**N**
30				0-01**N**

86Jun Strike 96.00

Apr	Open	High	Low	Close
1	0-01	0-02	0-01**L**	0-01
2	0-04	0-04**H**	0-03	0-03
3	0-02	0-02	0-02	0-02
4	0-02	0-02	0-02	0-02
7	0-04	0-04	0-03	0-03
8	0-01	0-02	0-01	0-01
9	0-01	0-02	0-01	0-01
10				0-01**N**
11				0-01**N**
14				0-01**N**
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17				0-01**N**
18				0-01**N**
21				0-01**N**
22	0-01	0-01	0-01	0-01
23				0-02**B**
24	0-03	0-03	0-03	0-03
25	0-01	0-03	0-01	0-03
28	0-03	0-03	0-02	0-02
29	0-02	0-02	0-02	0-02
30				0-01**N**

86Jun Strike 98.00

Apr	Open	High	Low	Close
1	0-04	0-07	0-04	0-07
2	0-13	0-13**H**	0-07	0-07
3	0-06	0-08	0-06	0-08
4	0-07	0-10	0-07	0-10
7	0-11	0-13	0-10	0-10
8	0-06	0-06	0-06	0-06
9	0-04	0-04	0-04	0-04
10	0-05	0-05	0-04	0-05
11				0-04**N**
14	0-03	0-03	0-02**L**	0-03
15	0-03	0-05	0-03	0-05
16	0-02	0-02	0-02	0-02
17				0-02**N**
18	0-02	0-02	0-02	0-02
21				0-02**N**
22				0-03**N**
23	0-08	0-08	0-05	0-08
24	0-07	0-11	0-07	0-11
25	0-10	0-13	0-10	0-13
28	0-11	0-11	0-08	0-08
29	0-07	0-07	0-04	0-04
30	0-04	0-04	0-03	0-04

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Jun Strike 100.00				86Jun Strike 102.00				86Jun Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-17	0-23	0-12	0-23	0-43	0-60	0-34	0-60	1-33	2-00	1-16	2-00
2	0-28	0-41	0-21	0-21	1-16	1-24	0-56	0-56	2-33	2-43	1-57	1-57
3	0-16	0-27	0-16	0-27	0-48	1-06	0-48	1-06	1-46	2-18	1-46	2-17
4	0-24	0-38	0-22	0-37	1-03	1-20	1-00	1-20	2-08	2-39	2-08	2-39
7	0-42	0-46	0-30	0-35	1-26	1-37	1-11	1-21	2-54	2-62	2-27	2-39
8	0-21	0-25	0-18	0-18	0-59	1-01	0-50	0-54	2-00	2-00	1-46	1-48
9	0-13	0-17	0-13	0-17	0-37	0-47	0-37	0-43	1-20	1-48	1-20	1-38
10	0-17	0-17	0-12	0-12	0-45	0-47	0-33	0-41	1-44	1-44	1-20	1-33
11	0-12	0-14	0-12	0-14	0-35	0-48	0-35	0-48	1-16	1-48	1-16	1-47
14	0-12	0-12	0-09	0-09	0-38	0-38	0-30	0-30	1-29	1-30	1-16	1-16
15	0-09	0-12	0-09	0-10	0-32	0-40	0-31	0-38	1-18	1-36	1-18	1-30
16	0-07	0-07	0-06	0-06**A**	0-21	0-21	0-14**L**	0-14	0-58	0-60	0-43**L**	0-43
17	0-06	0-06	0-05	0-06	0-16	0-22	0-16	0-21	0-53	1-00	0-45	0-60
18	0-05	0-07	0-05	0-07	0-19	0-24	0-17	0-24	0-58	1-08	0-50	1-08
21	0-07	0-08	0-06	0-06	0-26	0-28	0-19	0-20	1-13	1-13	0-62	0-63
22	0-04	0-15	0-04**L**	0-15	0-19	0-48	0-18	0-48	0-58	1-55	0-58	1-55
23	0-25	0-26	0-18	0-26	1-12	1-17	0-56	1-14	2-27	2-60	2-10	2-35
24	0-23	0-42	0-23	0-39	1-03	1-39	1-03	1-39	2-35	3-09	2-30	3-09
25	0-34	0-50**H**	0-33	0-48	1-42	1-52**H**	1-34	1-52				3-26**N**
28	0-40	0-40	0-29	0-30	1-35	1-37	1-18	1-18	3-13	3-13**H**	2-44	2-44
29	0-25	0-25	0-17	0-17	1-04	1-04	0-54	0-56				2-07**N**
30	0-19	0-19	0-14	0-14	0-63	0-63	0-49	0-52				2-04**N**

86Jun Strike 106.00

Apr	Open	High	Low	Close
1				
2				
3	3-37	3-55	3-30	3-54
4	3-41	4-17	3-41	4-17
7				4-17**N**
8				3-09**N**
9				2-57**N**
10				2-56**N**
11	2-43	3-12	2-43	3-12
14	2-40	2-40	2-36	2-37
15	2-37	3-00	2-37	2-54
16	2-07	2-07	1-42**L**	1-42
17				2-03**N**
18	2-02	2-25	1-60	2-25
21				2-17**N**
22	2-06	3-32	2-06	3-32
23	4-03	4-25**H**	4-03	4-21
24				4-63**N**
25				5-19**N**
28				4-32**N**
29				3-51**N**
30	3-51	3-51	3-50	3-50

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Apr	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1								497	3	1,107	67	2L		1,676
2								284	77	99	70			530
3								25	191	1,197	524	302	1,280H	3,519
4								692H	230	1,677H	510	314	1,080	4,503H
7								93	124	225	16	16	202	676
8								337	5	202	657H	727H		1,928
9								84	256H	441	327	330		1,438
10							827H		192	512	109	307		1,947
11							100			530	1L	326		957
14							100			5	28	132	525	790
15								500	64	20	27	64	102	777
16							42	42		4	53	15	4	160
17										110	45	179		334
18									37	2L	4	6	2	51L
21									1L	154	4	252		411
22								1L		30	207	2	2	242
23							25		14	6	148	542	3	738
24								20	152	1,206	182	322	1L	1,883
25								72	10	364	148			594
28					1L		10L	7	4	122	2	7		153
29					680H			2	64	475	9		450	1,680
30					10				3	232	14		130	389
TOTAL					691		1,104	2,656	1,427	8,720	3,152	3,845	3,781	25,376

Put open contracts Reported in contracts—Future 86Jun

Apr	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	55H	300H	247H	377H	1,033H	3,134H	2,477L	2,643	2,309	1,444	110L	1,000L		15,129
2	55	300	247	377	1,033	3,134	2,477	2,488	2,372	1,382L	138	1,000		15,003L
3	55	300	247	377	1,033	3,134	2,477	2,468	2,413H	2,502	602	1,300	1,280L	18,188
4	55	300	247	377	1,033	3,134	2,477	2,970H	2,255	2,852	1,110	1,312	1,780	19,902
7	55	300	247	377	1,033	3,134	2,477	2,459	2,260	2,852	1,112	1,300	1,780	19,386
8	55	300	247	377	1,033	3,134	2,477	2,454	2,185	2,852	1,234	2,037	1,780	20,165
9	55	300	247	377	1,033	3,134	2,477	2,400	2,085L	2,759	1,365	2,153	1,780	20,165
10	55	300	247	377	1,033	3,134	2,577H	2,400	2,150	2,984	1,364	2,258	1,780	20,659
11	55	300	247	377	1,033	3,134	2,577	2,400	2,150	3,298	1,363	2,558	1,780	21,272
14	55	300	247	377	1,033	3,134	2,577	2,400	2,145	3,293	1,381	2,558	2,305	21,805
15	55	300	247	377	1,033	3,134	2,577	1,900	2,150	3,294	1,399	2,568	2,405H	21,439
16	55	300	247	377	1,033	3,134	2,577	1,858	2,150	3,294	1,380	2,578	2,405	21,388
17	55	300	247	377	1,033	3,134	2,577	1,858	2,150	3,284	1,284	2,539	2,405	21,243
18	55	300	247	377	1,033	3,134	2,577	1,858	2,150	3,284	1,284	2,536	2,405	21,240
21	55	300	247	377	1,033	3,134	2,577	1,858	2,125	3,384	1,282	2,313	2,405	21,090
22	55	300	247	377	1,033	3,134	2,577	1,857	2,125	3,390	1,420	2,312	2,405	21,232
23	55	300	247	377	1,033	3,134	2,552	1,857	2,134	3,391	1,477H	2,815	2,405	21,777
24	55	300	247	377	1,033	3,134	2,552	1,857	2,109	3,908H	1,466	3,135H	2,405	22,578H
25	55	300	247	377	1,033	3,134	2,552	1,847	2,107	3,458	1,354	3,135	2,405	22,004
28	55	300	247	377	1,032	3,134	2,552	1,842L	2,093	3,287	1,352	3,130	2,405	21,806
29	55	300	247	377	837L	3,134	2,552	1,842	2,089	3,263	1,354	2,980	2,205	21,235
30	55	300	247	377	837	3,134	2,552	1,842	2,089	3,362	1,350	2,980	2,205	21,330

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**				0-01**N**
25				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-01**N**
30				0-01**N**				0-01**N**				0-01**N**

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-03**N**				0-06**N**				0-10**N**
2				0-03**N**				0-06**N**				0-10**N**
3				0-04**N**				0-07**N**				0-12**N**
4				0-04**N**				0-07**N**				0-12**N**
7				0-04**N**				0-06**N**				0-13**N**
8				0-03**N**				0-05**N**				0-10**N**
9				0-02**N**				0-05**N**				0-09**N**
10				0-02**N**				0-05**N**				0-09**N**
11				0-01**N**				0-04**N**				0-09**N**
14				0-01**N**				0-03**N**				0-07**N**
15				0-01**N**				0-03**N**				0-07**N**
16				0-01**N**				0-02**N**				0-05**N**
17				0-01**N**				0-02**N**	0-04	0-05**H**	0-04**L**	0-05
18				0-01**N**				0-02**N**				0-06**N**
21				0-01**N**				0-02**N**				0-06**N**
22				0-01**N**				0-03**N**				0-09**N**
23				0-01**N**				0-05**N**				0-13**N**
24				0-03**N**				0-07**N**				0-17**N**
25				0-03**N**				0-08**N**				0-20**N**
28				0-02**N**				0-07**N**				0-15**N**
29				0-01**N**				0-06**N**				0-13**N**
30				0-01**N**				0-06**N**				0-13**N**

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-20	0-21	0-20	0-21	0-27	0-44	0-26	0-44	0-49	1-16	0-49	1-16
2				0-21**N**	0-55	0-55	0-41	0-41				1-07**N**
3				0-23**N**				0-45**N**				1-17**N**
4	0-17	0-24	0-17	0-24	0-35	0-51	0-35	0-51	1-10	1-27	1-10	1-27
7				0-25**N**	0-55	0-55	0-50	0-50	1-25	1-28	1-25	1-28
8				0-15**N**	0-40	0-40	0-37	0-37	1-15	1-15	1-00	1-00
9				0-14**N**				0-32**N**	1-05	1-05	0-62	0-62
10				0-14**N**	0-28	0-33	0-28	0-33	1-00	1-00	0-61	0-61
11	0-15	0-19	0-16	0-19				0-36**N**	0-55	1-01	0-55	1-01
14	0-15	0-15	0-14	0-14	0-26	0-26	0-25	0-25	0-58	0-58	0-50	0-50
15				0-15**N**	0-30	0-30	0-29	0-29				0-60**N**
16				0-10**N**				0-19**N**	0-43	0-43	0-36**L**	0-36
17	0-11	0-11	0-11**L**	0-11	0-20	0-25	0-20**L**	0-23				0-44**N**
18				0-13**N**	0-24	0-26	0-24	0-26	0-46	0-52	0-46	0-52
21				0-12**N**				0-24**N**	0-47	0-48	0-47	0-48
22				0-19**N**				0-40**N**	0-59	1-10	0-59	1-10
23	0-24	0-27	0-24	0-27	0-48	0-54	0-48	0-54	1-34	1-38	1-20	1-33
24	0-38	0-38	0-36	0-36	0-58	1-08	0-58	1-02	1-60	1-60	1-45	1-52
25	0-39	0-39**H**	0-39	0-39	1-08	1-10**H**	1-07	1-10	1-47	2-05**H**	1-47	2-00
28				0-29**N**	1-05	1-05	0-56	0-56	1-39	1-49	1-35	1-35
29	0-25	0-25	0-25	0-25	0-47	0-48	0-46	0-46	1-27	1-28	1-19	1-20
30	0-22	0-22	0-22	0-22	0-48	0-48	0-43	0-44	1-22	1-22	1-10	1-16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close · In points and 64ths of 100 percent

Apr	86Sep Strike 102.00				86Sep Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close
1	1-27	2-02	1-27	2-02				3-08N
2				1-57N				2-63N
3				2-09N				3-20N
4				2-23N				3-36N
7				2-26N				3-42N
8	2-05	2-05	1-46	1-46				2-50N
9				1-41N				2-42N
10				1-41N				2-40N
11	1-35	1-51	1-35	1-51				2-55N
14	1-37	1-37	1-26	1-26				2-25N
15	1-32	1-42	1-32	1-42				2-41N
16				1-04N				1-51N
17	1-22	1-22	1-10L	1-17	1-51	2-14	1-51L	2-07
18	1-14	1-28	1-14	1-28	2-28	2-28	2-25	2-25
21	1-22	1-24	1-22	1-24				2-20N
22	1-35	1-63	1-35	1-63	2-30	3-08	2-30	3-08
23	2-35	2-35	2-22	2-30	3-41	3-47	3-41	3-47
24	2-47	2-58H	2-47	2-58	4-01	4-17H	4-01	4-17
25				3-08N				4-34N
28	2-53	2-53	2-34	2-34				3-53N
29	2-16	2-23	2-12	2-12	3-30	3-30	3-24	3-24
30	2-12	2-15	2-03	2-10				3-23N

Put volume of sales Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1							30	62	222	10		324
2								20				20
3												
4							6L	2	500H			508
7								100H	20			120
8								25	27	27		79
9									2	18		20
10								1L				1L
11							81		35	23		139
14							20	20		5		45
15							50	10	50	11		121
16									1L			1
17						18H	27	20		126	22	213
18								91	40		33H	164
21									7	27		34
22									60	47	31	138
23							140H	100	327	4	1L	572
24							85	94	208	5	6	398
25							20	38	76			134
28								24	134	701H		859H
29							13	2	109	2L	2	128
30							55	2	7	89		153
TOTAL						18	527	611	1,825	1,095	95	4,171

Put open contracts Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	5H	25H	17H	751H	605H	1,077H	1,246L	1,761	757	84L	26L	6,354
2	5	25	17	751	605	1,077	1,246	1,787	757	84	26	6,380
3	5	25	17	751	605	1,077	1,246	1,781	757	84	26	6,374
4	5	25	17	751	605	1,077	1,246	1,779	732L	84	26	6,347L
7	5	25	17	751	605	1,077	1,246	1,779	732	84	26	6,347
8	5	25	17	751	605	1,077	1,246	1,794	732	111	26	6,389
9	5	25	17	751	605	1,077	1,246	1,794	732	129	26	6,407
10	5	25	17	751	605	1,077	1,246	1,794	732	129	26	6,407
11	5	25	17	751	605	1,077	1,260	1,794	747	151	26	6,458
14	5	25	17	751	605	1,077	1,280	1,779	747	155	26	6,467
15	5	25	17	751	605	1,077	1,280	1,769	797	166	26	6,518
16	5	25	17	751	605	1,077	1,280	1,769	797	166	26	6,518
17	5	25	17	751	605	1,059L	1,280	1,749L	797	292	38	6,618
18	5	25	17	751	605	1,059	1,280	1,750	837	292	69	6,690
21	5	25	17	751	605	1,059	1,280	1,750	844	319	69	6,724
22	5	25	17	751	605	1,059	1,280	1,750	864	366	69	6,791
23	5	25	17	751	605	1,059	1,306	1,850	1,182	369	70H	7,239
24	5	25	17	751	605	1,059	1,331	1,851	1,209	370	64	7,287
25	5	25	17	751	605	1,059	1,351H	1,876H	1,285	370	64	7,408
28	5	25	17	751	605	1,059	1,351	1,856	1,390	1,015	64	8,138
29	5	25	17	751	605	1,059	1,351	1,856	1,495H	1,015	64	8,243
30	5	25	17	751	605	1,059	1,351	1,856	1,489	1,090H	64	8,312H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												0-40**N**
2												0-39**N**
3												0-45**N**
4												0-49**N**
7												0-49**N**
8												0-36**N**
9												0-36**N**
10												0-35**N**
11												0-36**N**
14					0-19	0-20**H**	0-18	0-18				0-30**N**
15								0-19**N**				0-33**N**
16					0-20	0-20	0-17**L**	0-17				0-24**N**
17								0-18**N**				0-30**N**
18								0-20**N**				0-34**N**
21								0-18**N**				0-32**N**
22								0-27**N**				0-46**N**
23								0-34**N**				0-58**N**
24								0-41**N**				1-06**N**
25								0-45**N**				1-13**N**
28	0-24	0-24**H**	0-21**L**	0-21				0-37**N**				1-01**N**
29				0-17**N**				0-31**N**				0-52**N**
30				0-17**N**				0-31**N**				0-52**N**

86Dec Strike 100.00

Apr	Open	High	Low	Close
1	1-30	1-49	1-27	1-49
2				1-44**N**
3				1-58**N**
4				2-04**N**
7				2-04**N**
8	1-55	1-55	1-38	1-38
9	1-38	1-38	1-35	1-35
10				1-34**N**
11	1-40	1-40	1-40	1-40
14	1-29	1-29	1-20**L**	1-20
15				1-35**N**
16				1-05**N**
17				1-17**N**
18				1-28**N**
21				1-24**N**
22				1-55**N**
23				2-17**N**
24				2-39**N**
25	2-49	2-55**H**	2-49	2-55
28				2-23**N**
29				2-04**N**
30				2-04**N**

Put volume of sales Reported in contracts—Future 86Dec

Apr	92.00	94.00	96.00	100.00	TOTAL
1				150**H**	150
2					
3					
4					
7					
8				150	150
9				10	10
10					
11				50	50
14		190		100	290
15		70**L**			70
16		420**H**			420**H**
17					
18					
21					
22					
23					
24					
25				1**L**	1**L**
28	110**H**				110
29					
30					
TOTAL	110	680		461	1,251

Put open contracts Reported in contracts—Future 86Dec

Apr	92.00	94.00	96.00	100.00	TOTAL
1			1**H**	150**L**	151**L**
2			1	150	151
3			1	150	151
4			1	150	151
7			1	150	151
8			1	300	301
9			1	310	311
10			1	310	311
11			1	360	361
14		190**L**	1	460	651
15		260	1	460	721
16		680**H**	1	460	1,141**H**
17		520	1	460	981
18		520	1	460	981
21		520	1	460	981
22		520	1	460	981
23		520	1	460	981
24		520	1	460	981
25		520	1	461**H**	982
28	110**H**	520	1	461	1,092
29	110	520	1	461	1,092
30	110	520	1	461	1,092

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 82.00				86Jun Strike 84.00				86Jun Strike 86.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

	86Jun Strike 88.00				86Jun Strike 90.00				86Jun Strike 92.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**	0-01	0-01**H**	0-01**L**	0-01				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

	86Jun Strike 94.00				86Jun Strike 96.00				86Jun Strike 98.00				
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
1				0-01**N**				0-02**N**	0-03	0-05	0-03	0-04	
2	0-01	0-01**H**	0-01**L**	0-01				0-02**N**	0-04	0-08	0-04	0-06	
5				0-01**N**				0-01**N**	0-04	0-04	0-02	0-02	
6				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02	
7				0-01**N**				0-01**N**	0-04	0-04	0-03	0-03**A**	
8				0-01**N**	0-01	0-01**H**	0-01**L**	0-01				0-03**N**	
9				0-01**N**				0-01**N**	0-04	0-04	0-02	0-02	
12				0-01**N**				0-01**N**	0-03	0-05	0-03	0-04	
13				0-01**N**				0-01**N**	0-09	0-09	0-03	0-03	
14				0-01**N**				0-01**N**	0-01	0-01	0-01**L**	0-01	
15				0-01**N**				0-01**N**	0-01	0-04	0-01	0-03	
16				0-01**N**				0-01**N**	0-05	0-10**H**	0-01	0-02	0-01
19													
20													
21													
22													
23													
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**				
27													
28													
29													
30													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 100.00

May	Open	High	Low	Close	
1	0-13	0-19	0-13	0-19	
2	0-25	0-30	0-24	0-26	
5	0-24	0-24	0-10	0-10	
6	0-11	0-15	0-09**L**	0-12	
7	0-14	0-22	0-14	0-16	
8	0-11	0-13	0-09	0-12	
9	0-23	0-37	0-12	0-13	
12	0-29	0-43	0-23	0-43	
13	0-59	0-59	0-18	0-23	
14	0-13	0-28	0-11	0-23	
15	0-24	1-01	0-14	0-51	0-55
16	1-10	1-56**H**	1-04	1-30	
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 102.00

May	Open	High	Low	Close
1	0-48	1-05	0-48	1-05
2	1-23	1-27	1-20	1-24
5	1-17	1-20	0-48	0-48
6	0-53	0-55	0-42**L**	0-55
7	1-06	1-15	1-06	1-06
8	0-57	0-63	0-55	0-57
9	1-41	1-41	1-03	1-11
12	1-55	2-19	1-49	2-19
13	2-19	2-19	1-33	1-43
14	1-17	1-62	1-16	1-52
15	1-52	3-02**H**	1-40	2-48
16				3-32**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 104.00

May	Open	High	Low	Close
1				2-33**N**
2				2-62**N**
5	2-48	2-48	2-07	2-07
6	2-18	2-22	2-06**L**	2-22
7	2-42	2-58	2-42	2-47
8				2-26**N**
9	3-17	3-17	2-39	2-62
12				4-15**N**
13	3-28	3-47	3-28	3-38
14				3-50**N**
15	3-52	5-00**H**	3-52	4-48
16				5-32**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 106.00

May	Open	High	Low	Close
1				4-25**N**
2				4-56**N**
5				3-61**N**
6	4-09	4-16	3-55**L**	4-16
7				4-44**N**
8				4-22**N**
9				4-60**N**
12	5-54	6-15**H**	5-54	6-15
13				5-38**N**
14				5-50**N**
15				6-48**N**
16				7-32**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

May	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1									6	2L	6			14L
2					10L				149	72	6			237
5							10L		4	2	256	53		325
6			3H	137H	50H		42H		2L	85	58	5	625H	1,007
7									12	346	229	4L		591
8					50			139H		318	100			607
9									422	154	7	975H		1,558
12									118	396	1,004H	90	30L	1,638
13					10				329	462	11	522		1,334
14									114	316	10			440
15									1,592	742H	26	17		2,377H
16									1,753H	422	4L			2,179
19														
20														
21														
22														
23														
26	HOLIDAY													
27														
28														
29														
30														
TOTAL			3	137	120		52	139	4,501	3,317	1,717	1,666	655	12,307

Put open contracts Reported in contracts—Future 86Jun

May	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	55H	300H	247H	377H	837H	3,134H	2,552	1,842H	2,089	3,362	1,350	2,980H	2,205H	21,330H
2	55	300	247	377	837	3,134	2,552	1,842	2,072	3,327	1,346	2,980	2,205	21,274
5	55	300	247	377	837	3,134	2,562H	1,842	2,069	3,327	1,325	2,980	2,205	21,260
6	55	300	244L	240L	787	3,134	2,520	1,842	2,067	3,327	1,377	2,975	1,655	20,523
7	55	300	244	240	787	3,134	2,520	1,842	2,066	3,563H	1,477H	2,975	1,655	20,858
8	55	300	244	240	737L	3,134	2,520	1,722	2,066	3,438	1,376	2,975	1,655	20,462
9	55	300	244	240	737	3,134	2,539	1,722	2,097H	3,388	1,376	2,087	1,655	19,574
12	55	300	244	240	737	3,134	2,539	1,722	2,014	3,447	556	1,997	1,655	18,640
13	55	300	244	240	737	3,134	2,539	1,722	1,853	3,404	552	1,518	1,380	17,678
14	55	300	244	240	737	3,134	2,504L	1,687L	1,933	3,278	543	1,188	1,000L	16,843
15	55	300	244	240	737	3,134	2,504	1,687	1,354L	2,802L	433L	1,117L	1,000	15,607L
16														
19														
20														
21														
22														
23														
26	HOLIDAY													
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
19				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
26	HOLIDAY			
27				0-01N
28				0-01N
29				0-01N
30				0-01N

86Sep Strike 86.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-02N
19				0-02N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
26	HOLIDAY			
27				0-01N
28				0-01N
29				0-01N
30				0-02N

86Sep Strike 88.00

May	Open	High	Low	Close
1	0-01	0-01H	0-01L	0-01
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-02N
13				0-01N
14				0-02N
15				0-02N
16				0-04N
19				0-04N
20				0-04N
21				0-04N
22				0-03N
23				0-03N
26	HOLIDAY			
27				0-02N
28				0-02N
29				0-03N
30				0-05N

86Sep Strike 90.00

May	Open	High	Low	Close
1				0-02N
2				0-03N
5	0-04	0-04	0-04L	0-04
6				0-04N
7				0-04N
8				0-04N
9				0-03N
12				0-05N
13				0-04N
14				0-04N
15	0-04	0-06	0-04	0-06
16				0-09N
19	0-12	0-12	0-12	0-12
20	0-15	0-15H	0-10	0-10
21				0-09N
22				0-08N
23				0-07N
26	HOLIDAY			
27	0-06	0-06	0-05	0-05
28				0-05N
29	0-06	0-08	0-06	0-08
30				0-12N

86Sep Strike 92.00

May	Open	High	Low	Close
1				0-07N
2				0-08N
5				0-06N
6				0-07N
7				0-08N
8				0-08N
9				0-08N
12				0-12N
13				0-10N
14				0-10N
15				0-14N
16				0-22N
19	0-20	0-21	0-18	0-21
20				0-17N
21				0-18N
22				0-16N
23				0-13N
26	HOLIDAY			
27				0-10N
28	0-09	0-09	0-09L	0-09
29				0-21N
30	0-24	0-28H	0-24	0-28

86Sep Strike 94.00

May	Open	High	Low	Close
1				0-13N
2	0-14	0-15	0-14L	0-15
5				0-11N
6				0-13N
7	0-17	0-17	0-17	0-17
8				0-15N
9				0-15N
12				0-24N
13				0-20N
14				0-22N
15	0-24	0-30	0-24	0-30
16	0-35	0-47	0-35	0-47
19	0-39	0-45	0-36	0-45
20	0-50	0-50	0-36	0-36
21				0-35N
22	0-30	0-35	0-30	0-33
23	0-30	0-30	0-28	0-28
26	HOLIDAY			
27				0-22N
28	0-20	0-23	0-19	0-23
29	0-26	0-43	0-26	0-43
30	0-44	0-56H	0-44	0-56

86Sep Strike 96.00

May	Open	High	Low	Close
1				0-24N
2	0-27	0-30	0-27	0-30
5				0-20N
6	0-20	0-24	0-20L	0-24
7	0-34	0-34	0-32	0-32
8	0-33	0-33	0-31	0-31
9	0-36	0-36	0-34	0-34
12	0-49	0-51	0-45	0-51
13	0-52	0-52	0-44	0-44
14				0-45N
15	0-46	0-63	0-46	0-61
16	1-11	1-22	1-10	1-18
19	1-10	1-20	1-04	1-20
20	1-42	1-42H	1-05	1-05
21	0-57	1-03	0-57	1-03
22	0-63	1-05	0-60	1-01
23	1-02	1-02	0-56	0-57
26	HOLIDAY			
27	0-49	0-49	0-43	0-43
28	0-38	0-45	0-38	0-45
29	0-52	1-24	0-52	1-24
30	1-23	1-41	1-20	1-41

86Sep Strike 98.00

May	Open	High	Low	Close
1	0-45	0-48	0-45	0-48
2	0-59	0-61	0-56	0-58
5	0-58	0-58	0-43	0-43
6	0-43	0-50	0-41L	0-50
7	0-59	0-63	0-59	0-61
8	0-61	0-61	0-60	0-60
9	1-08	1-10	0-61	1-04
12	1-24	1-30	1-18	1-30
13	1-39	1-39	1-12	1-17
14	1-07	1-22	1-04	1-18
15	1-23	1-50	1-20	1-45
16	1-53	2-15	1-53	2-15
19	1-63	2-14	1-57	2-14
20	2-38	2-38	1-55	1-55
21	1-41	1-58	1-37	1-50
22	1-48	1-60	1-38	1-53
23	1-50	1-50	1-36	1-40
26	HOLIDAY			
27	1-29	1-29	1-19	1-19
28	1-12	1-21	1-11	1-21
29	1-40	2-18	1-37	2-17
30	2-36	2-41H	2-13	2-40

86Sep Strike 100.00

May	Open	High	Low	Close
1	1-12	1-28	1-12L	1-28
2	1-36	1-47	1-33	1-43
5	1-42	1-42	1-17	1-17
6	1-18	1-26	1-14	1-26
7	1-35	1-47	1-35	1-47
8	1-38	1-42	1-36	1-37
9	1-60	2-03	1-44	1-50
12	2-20	2-29	2-11	2-29
13	2-29	2-29	2-04	2-06
14	2-01	2-15	1-52	2-13
15	2-20	2-53	2-17	2-48
16	3-06	3-30	3-01	3-30
19	3-07	3-28	3-03	3-28
20	3-60	3-60H	2-62	3-00
21	2-43	3-00	2-40	2-61
22	2-50	3-03	2-42	2-62
23	2-53	2-53	2-39	2-42
26	HOLIDAY			
27	2-24	2-24	2-16	2-16
28	2-04	2-20	2-03	2-20
29	2-42	3-35	2-42	3-34
30	3-60	3-60	3-17	3-60

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

May	86Sep Strike 102.00				86Sep Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close
1	2-07	2-27	2-07	2-27	3-42	3-47	3-42**L**	3-47
2	2-42	2-49	2-41	2-48				4-09**N**
5	2-52	2-52	2-14	2-14				3-29**N**
6	2-14	2-24	2-06**L**	2-24				3-42**N**
7	2-36	2-48	2-36	2-45				4-03**N**
8	2-43	2-43	2-33	2-35	3-63	3-63	3-55	3-55
9	3-06	3-12	2-55	2-55				4-14**N**
12	3-20	3-48	3-20	3-48	4-52	5-19	4-52	5-19
13	3-51	3-51	3-18	3-18				4-50**N**
14	3-02	3-30	3-02	3-26				4-59**N**
15	3-30	4-15	3-30	4-08				5-46**N**
16	4-21	4-62	4-21	4-62				6-46**N**
19	4-44	4-61	4-44	4-61				6-44**N**
20	5-35	5-35**H**	4-25	4-25				6-01**N**
21	4-02	4-25	3-60	4-24	5-40	6-03	5-40	6-03
22				4-25**N**	5-42	6-05**H**	5-42	6-05
23				4-02**N**				5-42**N**
26	**HOLIDAY**				**HOLIDAY**			
27				3-33**N**				5-04**N**
28	3-19	3-40	3-19	3-40	5-00	5-15	5-00	5-15
29				5-05**N**				6-55**N**
30				5-35**N**				7-20**N**

Put volume of sales Reported in contracts—Future 86Sep

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1			5**H**					2**L**	294	94	2**L**	397
2						2**L**	30	68	165	3**L**		268
5				100			2**L**	25	212	9		348
6								590	1,070	202		1,862
7						10	45	123	1,319**H**	9		1,506
8							120	2	1,131	95	4	1,352
9							13	23	675	85		796
12							102	736	113	10	16	977
13							165	39	723	20		947
14								256	333	550		1,139
15				8		100**H**	103	192	4**L**	24		431
16				1**L**		77	10	738	304	31		1,161
19				50	100**H**	75	451	849**H**	58	73		1,656
20				120**H**		4	180	170	320	80		854
21							4	297	59	1,207**H**	20**H**	1,587
22						2	56	336	52		10	458
23						2	92	297	54			445
26	**HOLIDAY**											
27				10			2	9	56			77**L**
28					4**L**	52	2	165	119	21	11	374
29				40			1,491**H**	312	144			1,987**H**
30					14	72	770	189	182			1,227
TOTAL			5	329	118	396	3,638	5,420	7,387	2,493	63	19,849

Put open contracts Reported in contracts—Future 86Sep

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	5**H**	25**H**	22**H**	751**L**	605**L**	1,059**L**	1,351**L**	1,856**L**	1,689	1,168	62**L**	8,593**L**
2	5	25	22	751	605	1,061	1,381	1,857	1,757	1,169	62	8,695
5	5	25	22	840	605	1,061	1,381	1,881	1,568**L**	1,165	62	8,615
6	5	25	22	840	605	1,061	1,381	2,312	2,517	1,355	62	10,185
7	5	25	22	840	605	1,061	1,356	2,265	3,676	1,362	62	11,279
8	5	25	22	840	605	1,061	1,466	2,264	4,694	1,276	65	12,323
9	5	25	22	840	605	1,061	1,466	2,285	4,720	1,211	63	12,303
12	5	25	22	840	605	1,061	1,466	2,046	4,764**H**	1,208	63	12,105
13	5	25	22	840	605	1,061	1,556	2,051	4,372	1,181	63	11,781
14	5	25	22	840	605	1,061	1,556	2,182	4,546	721	63	11,626
15	5	25	22	848	605	1,061	1,637	2,322	4,544	745	63	11,877
16	5	25	22	849	605	1,136	1,645	2,953	4,405	739	63	12,447
19	5	25	22	889	655	1,208	1,596	3,131	4,447	680	63	12,721
20	5	25	22	1,008**H**	655	1,207	1,634	3,194**H**	4,176	647**L**	63	12,636
21	5	25	22	1,008	655	1,207	1,635	3,156	4,169	1,787**H**	83	13,752
22	5	25	22	1,008	655	1,207	1,635	2,871	4,018	1,787	93	13,326
23	5	25	22	1,008	655	1,207	1,659	2,795	3,966	1,787	93	13,222
26	**HOLIDAY**											
27	5	25	22	998	655	1,207	1,659	2,792	3,913	1,787	93	13,156
28	5	25	22	998	655	1,257**H**	1,659	2,791	3,830	1,770	102**H**	13,114
29	5	25	22	979	655	1,257	2,527	3,019	3,905	1,770	102	14,266
30	5	25	22	979	669**H**	1,229	3,162**H**	2,975	3,767	1,770	102	14,705**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-17**N**				0-32**N**				0-56**N**
2				0-20**N**				0-37**N**				1-01**N**
5				0-15**N**				0-27**N**				0-48**N**
6				0-16**N**				0-30**N**				0-52**N**
7				0-21**N**				0-37**N**				1-00**N**
8				0-21**N**				0-36**N**				0-63**N**
9				0-24**N**				0-43**N**				1-07**N**
12				0-34**N**				0-59**N**				1-34**N**
13				0-29**N**				0-51**N**				1-20**N**
14				0-30**N**				0-52**N**				1-21**N**
15				0-38**N**				1-01**N**				1-41**N**
16				0-52**N**				1-22**N**				2-08**N**
19				0-52**N**				1-25**N**				2-11**N**
20				0-45**N**				1-10**N**				1-54**N**
21	0-40	0-45**H**	0-40**L**	0-45				1-11**N**				1-55**N**
22				0-45**N**				1-11**N**				1-55**N**
23				0-41**N**				1-07**N**				1-45**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				0-34**N**				0-57**N**	1-40	1-40**H**	1-31	1-31
28				0-31**N**				0-56**N**	1-25	1-30	1-25**L**	1-30
29				0-51**N**				1-22**N**				2-08**N**
30				0-59**N**				1-34**N**				2-25**N**

86Dec Strike 100.00

May	Open	High	Low	Close
1				2-16**N**
2				2-35**N**
5				2-05**N**
6				2-11**N**
7				2-30**N**
8				2-29**N**
9				2-42**N**
12				3-25**N**
13				3-03**N**
14				3-07**N**
15				3-41**N**
16				4-25**N**
19				4-31**N**
20	4-35	4-35	3-63	3-63
21				4-00**N**
22				3-63**N**
23				3-48**N**
26	**HOLIDAY**			
27				3-20**N**
28	3-00	3-23	3-00**L**	3-23
29				4-32**N**
30	4-34	4-56**H**	4-34	4-56

Put volume of sales Reported in contracts—Future 86Dec

May	92.00	94.00	96.00	100.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20				100**H**	100**H**
21	1**H**				1**L**
22					
23					
26	**HOLIDAY**				
27			1**H**		1
28			1	1**L**	2
29					
30				50	50
TOTAL	1		2	151	154

Put open contracts Reported in contracts—Future 86Dec

May	92.00	94.00	96.00	100.00	TOTAL
1	110**L**	520**H**	1**L**	461**L**	1,092**L**
2	110	520	1	461	1,092
5	110	520	1	461	1,092
6	110	520	1	461	1,092
7	110	520	1	461	1,092
8	110	520	1	461	1,092
9	110	520	1	461	1,092
12	110	520	1	461	1,092
13	110	520	1	461	1,092
14	110	520	1	461	1,092
15	110	520	1	461	1,092
16	110	520	1	461	1,092
19	110	520	1	461	1,092
20	110	520	1	561	1,192
21	111**H**	520	1	561	1,193
22	111	520	1	561	1,193
23	111	520	1	561	1,193
26	**HOLIDAY**				
27	111	520	2	561	1,194
28	111	520	3**H**	562	1,196
29	111	520	3	562	1,196
30	111	520	3	612**H**	1,246**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jun	Open	High	Low	Close
2				0-04**N**
3				0-02**N**
4				0-05**N**
5				0-04**N**
6				0-03**N**
9				0-04**N**
10				0-03**N**
11				0-02**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 86.00

Jun	Open	High	Low	Close
2				0-06**N**
3				0-04**N**
4				0-11**N**
5				0-08**N**
6				0-05**N**
9				0-06**N**
10				0-06**N**
11				0-04**N**
12				0-03**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	0-01	0-01**H**	0-01**L**	0-01
30				0-01**N**

86Sep Strike 88.00

Jun	Open	High	Low	Close
2	0-12	0-14	0-12	0-14
3	0-12	0-12	0-09	0-09
4				0-23**N**
5	0-17	0-18**H**	0-17	0-18
6	0-13	0-13	0-10	0-10
9				0-14**N**
10				0-14**N**
11				0-10**N**
12				0-09**N**
13				0-04**N**
16				0-03**N**
17				0-02**N**
18				0-01**N**
19				0-02**N**
20	0-01	0-02	0-01**L**	0-02
23				0-02**N**
24				0-02**N**
25				0-02**N**
26				0-02**N**
27				0-02**N**
30				0-02**N**

86Sep Strike 90.00

Jun	Open	High	Low	Close
2				0-28**N**
3	0-25	0-29	0-18	0-18
4	0-21	0-45**H**	0-21	0-45
5	0-35	0-38	0-34	0-34
6	0-16	0-16	0-16	0-16
9	0-15	0-27	0-15	0-25
10	0-28	0-28	0-25	0-25
11				0-20**N**
12	0-16	0-17	0-16	0-17
13				0-07**N**
16				0-06**N**
17	0-05	0-05	0-05**L**	0-05
18				0-04**N**
19				0-06**N**
20				0-04**N**
23				0-04**N**
24				0-04**N**
25				0-03**N**
26				0-03**N**
27				0-03**N**
30				0-03**N**

86Sep Strike 92.00

Jun	Open	High	Low	Close
2	0-35	0-55	0-35	0-54
3	0-51	0-60	0-36	0-36
4	0-58	1-15**H**	0-58	1-12
5	1-08	1-08	0-57	0-61
6	0-43	0-43	0-32	0-32
9	0-29	0-50	0-28	0-48
10	0-45	0-56	0-45	0-48
11	0-45	0-50	0-36	0-36
12	0-31	0-39	0-31	0-33
13	0-16	0-18	0-15	0-15
16	0-12	0-12	0-10	0-11
17				0-10**N**
18	0-10	0-10	0-09	0-09
19	0-11	0-15	0-11	0-14
20				0-10**N**
23				0-09**N**
24				0-06**N**
25	0-05	0-06	0-05**L**	0-06
26				0-07**N**
27	0-05	0-06	0-05	0-06
30				0-05**N**

86Sep Strike 94.00

Jun	Open	High	Low	Close	
2	1-11	1-38	1-09	1-28	1-32
3	1-21	1-32	1-03	1-03	
4	0-60	1-62**H**	0-55	1-57	
5	1-51	1-55	1-28	1-36	
6	1-08	1-12	0-58	0-58	
9	0-50	1-26	0-50	1-21	
10	1-16	1-29	1-15	1-15	
11	1-16	1-24	0-63	0-63	
12	0-56	1-01	0-54	0-60	
13	0-45	0-45	0-29	0-30	
16	0-26	0-26	0-20	0-21	
17	0-19	0-22	0-19	0-22	
18	0-18	0-19	0-18	0-19	
19	0-22	0-27	0-22	0-27	
20	0-28	0-29	0-18	0-18	
23	0-18	0-18	0-16	0-16	
24	0-15	0-15	0-13	0-13	
25	0-10	0-13	0-10	0-13	
26	0-13	0-13	0-12	0-13	
27				0-10**N**	
30	0-09	0-09	0-09**L**	0-09	

86Sep Strike 96.00

Jun	Open	High	Low	Close	
2	1-32	2-30	1-24	2-30	
3	2-17	2-33	1-53	1-55	
4	1-40	2-60**H**	1-31	2-60	
5	2-50	2-50	2-18	2-37	2-33
6	1-55	1-58	1-28	1-28	1-37
9	1-20	2-17	1-20	2-13	
10	2-03	2-20	1-62	1-62	2-04
11	2-03	2-10	1-41	1-44	1-42
12	1-34	1-45	1-28	1-34	1-42
13	1-18	1-20	0-50	0-56	0-58
16	0-49	0-49	0-36	0-39	
17	0-37	0-43	0-37	0-39	
18	0-40	0-40	0-33	0-35	
19	0-38	0-50	0-38	0-50	
20	0-53	0-55	0-38	0-38	
23	0-36	0-37	0-31	0-31	
24	0-27	0-30	0-25	0-26	
25	0-21	0-30	0-20	0-28	
26	0-32	0-32	0-24	0-25	
27	0-21	0-21	0-20	0-21	
30	0-18	0-19	0-17**L**	0-18	

86Sep Strike 98.00

Jun	Open	High	Low	Close
2	2-36	3-44	2-25	3-44
3	3-38	3-44	2-58	2-58
4	2-37	4-10**H**	2-37	4-10
5	3-58	3-58	3-25	3-38
6	2-53	2-53	2-19	2-22
9	2-14	3-25	2-08	3-10
10	3-03	3-26	3-03	3-03
11	3-00	3-15	2-36	2-36
12	2-22	2-38	2-15	2-33
13	2-07	2-07	1-32	1-35
16	1-26	1-26	1-02	1-10
17	1-02	1-12	1-02	1-06
18	1-05	1-10	0-63	1-00
19	1-10	1-28	1-10	1-28
20	1-40	1-40	1-04	1-05
23	1-03	1-04	0-56	0-59
24	0-55	0-59	0-52	0-52
25	0-45	0-54	0-39	0-54
26	0-59	0-59	0-48	0-51
27	0-42	0-47	0-41	0-41
30	0-37	0-41	0-37**L**	0-41

86Sep Strike 100.00

Jun	Open	High	Low	Close	
2	3-50	5-17**H**	3-48	5-17	
3	4-56	5-12	4-16	4-16	
4				5-41**N**	
5	4-45	4-62	4-45	4-62	
6	4-09	4-09	3-33	3-33	
9				4-37**N**	
10	4-26	4-38	4-26	4-27	
11	4-14	4-29	3-48	3-48	
12	3-23	3-44	3-17	3-44	
13				2-29**N**	
16	2-14	2-14	1-53	2-03	2-05
17	1-52	2-10	1-52	1-58	
18	2-00	2-00	1-51	1-54	
19	2-09	2-36	2-09	2-36	
20	2-39	2-39	1-56	1-56	
23	1-53	1-55	1-41	1-43	
24	1-37	1-38	1-29	1-31	
25	1-19	1-35	1-12	1-33	1-35
26	1-40	1-40	1-27	1-29	
27	1-14	1-25	1-09	1-15	
30	1-09	1-12	1-06**L**	1-12	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Jun	Open	High	Low	Close	Open	High	Low	Close
2	5-25	6-58	5-25	6-58				8-56N
3	6-00	6-00	5-54	5-54				7-37N
4	6-33	7-20H	6-33	7-20	8-28	9-11H	8-28	9-11
5	6-22	6-34	6-22	6-34				8-19N
6	5-41	5-41	4-59	4-59				6-33N
9	4-49	6-09	4-49	6-09	7-04	7-57	7-04	7-57
10	6-14	6-14	5-54	5-54	7-61	7-61	7-33	7-33
11				5-09N				6-49N
12	4-60	5-08	4-60	5-08				6-50N
13				3-46N				5-12N
16	3-00	3-11	2-62	3-11	5-06	5-08	4-43L	4-43
17				3-06N				4-34N
18	3-01	3-02	3-01	3-02				4-32N
19	3-30	3-60	3-30	3-60				5-39N
20				3-03N				4-35N
23				2-50N				4-11N
24	2-35	2-35	2-35	2-35				3-61N
25	2-08	2-42	2-08	2-42				4-01N
26	2-42	2-42	2-29	2-33				3-58N
27	2-17	2-21	2-15	2-15				3-36N
30	2-03	2-08	2-03L	2-08				3-29N

Put volume of sales Reported in contracts—Future 86Sep

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
2			8H		156	191	1,964H	91	565	2L		2,977H
3			4	301	636H	73	1,075	137	737	5		2,968
4				971H	76	182	994	254		13	7	2,497
5			1L	31	118	434	279	61	69	27		1,020
6			5	1L	14	175	109	103	900	300H		1,607
9				150	3	154	362	269	3	51	1L	993
10				1	3	409	1,022	41	1,225	12	4	2,717
11					452	384	1,003	539H	116			2,494
12				50	82	5L	503	236	20	40		936
13					80	77	1,822	369				2,348
16					67	212	456	106	307	54	1,000H	2,202
17				25		255	137	40	515	2		974
18					2	10	79	195	31	5		322L
19					200	170	137	88	301	4		900
20			3			119	73	409	2L			606
23						89	72	19	1,042			1,222
24						91	101	165	71			428
25					2	39	43	240	1,388	60		1,772
26						67	242	35	534	2		880
27		25H			1L		16L	61	1,662H	40		1,805
30						1,001H	1,160	9L	19	15		2,204
TOTAL		25	21	1,530	1,892	4,137	11,649	3,467	9,507	632	1,012	33,872

Put open contracts Reported in contracts—Future 86Sep

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
2	5H	25H	20L	979L	767L	1,384L	4,127L	2,988	3,703	1,770	102	15,870L
3	5	25	24	1,230	1,240	1,433	4,593	2,943	3,451	1,765	102	16,811
4	5	25	24	1,681	1,260	1,388	4,893	2,803	3,451	1,758	100L	17,388
5	5	25	24	1,710	1,259	1,650	4,801	2,777	3,451	1,751	100	17,553
6	5	25	29H	1,709	1,266	1,714	4,737	2,738	3,245	1,778H	100	17,346
9	5	25	29	1,759	1,266	1,830	4,924	2,547	2,989	1,767	100	17,241
10	5	25	29	1,760	1,266	2,094	5,732H	2,507L	2,477	1,755	100	17,750
11	5	25	29	1,760	1,586	2,239	5,233	3,011	2,372L	1,755	100	18,115
12	5	25	29	1,790H	1,666	2,241	5,693	3,197H	2,372	1,723	100	18,841
13	5	25	29	1,740	1,733	2,290	4,688	3,179	2,372	1,723	100	17,884
16	5	25	29	1,740	1,733	2,430	4,360	3,191	2,555	1,670	1,081H	18,819
17	5	25	29	1,740	1,733	2,585	4,465	3,171	2,904	1,668	1,081	19,406
18	5	25	29	1,740	1,733	2,585	4,529	3,175	2,918	1,663L	1,081	19,483
19	5	25	29	1,740	1,883H	2,685	4,632	3,055	3,038	1,663	1,081	19,836
20	5	25	27	1,740	1,883	2,800	4,627	3,131	3,018	1,663	1,081	20,000
23	5	25	27	1,740	1,883	2,760	4,633	3,116	3,540	1,663	1,081	20,473
24	5	25	27	1,740	1,883	2,745	4,574	3,026	3,578	1,663	1,081	20,347
25	5	25	27	1,739	1,879	2,723	4,531	3,018	4,582	1,683	1,081	21,293
26	5	25	27	1,739	1,879	2,684	4,561	2,861	4,966	1,683	1,081	21,511
27	5	3L	27	1,739	1,880	2,684	4,551	2,862	5,071H	1,689	1,081	21,592
30	5	3	27	1,739	1,880	3,267H	5,402	2,869	5,059	1,703	1,081	23,035H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				1-32N				2-20N				3-25N
3				1-07N				1-49N				2-43N
4				1-50N				2-37N				3-43N
5				1-40N				2-24N				3-22N
6				1-00N				1-37N	2-37	2-37	2-23	2-23
9				1-25N				2-07N				3-04N
10				1-17N	2-03	2-03H	1-60	1-60	2-63	2-63H	2-55	2-55
11				1-07N				1-46N				2-35N
12				1-06N				1-46N				2-34N
13				0-40N				1-03N				1-40N
16				0-32N				0-55N				1-24N
17				0-28N				0-48N				1-17N
18				0-27N				0-47N				1-14N
19				0-34N				0-59N				1-34N
20				0-30N	1-00	1-00	0-50	0-50	1-33	1-33	1-15	1-15
23				0-27N	0-52	0-52	0-44	0-44	1-19	1-20	1-08	1-08
24				0-25N	0-41	0-41	0-41L	0-41	1-04	1-05	1-04	1-04
25				0-29N				0-44N	1-00	1-06	1-00	1-06
26	0-24	0-24H	0-24L	0-24				0-40N				1-02N
27				0-22N				0-37N	0-57	0-58	0-57	0-58
30				0-21N				0-34N	0-57	0-57	0-56L	0-56

	86Dec Strike 98.00				86Dec Strike 100.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2								6-18N
3								5-13N
4								6-25N
5								5-61N
6								4-35N
9								5-38N
10								5-20N
11	3-52	3-52H	3-37	3-37				4-50N
12				3-37N				4-51N
13				2-28N				3-31N
16				2-07N				3-05N
17				1-62N				2-59N
18				1-59N				2-56N
19	2-12	2-25	2-08	2-25	3-00	3-35H	3-00	3-35
20				1-61N				2-60N
23				1-48N				2-44N
24				1-45N				2-37N
25	1-33	1-45	1-33	1-45	2-20	2-36	2-20L	2-36
26	1-50	1-50	1-42	1-42				2-32N
27	1-33	1-33	1-30	1-30				2-20N
30	1-28	1-30	1-26L	1-26				2-11N

Put volume of sales Reported in contracts—Future 86Dec

Jun	92.00	94.00	96.00	98.00	100.00	TOTAL
2						
3						
4						
5						
6			1L			1L
9						
10		1L	1			2
11				25H		25
12						
13						
16						
17						
18						
19				10	326H	336H
20		4H	5			9
23		2	22H			24
24						
25		2	4	3	5L	14
26	1H			1L		2
27			2	2		4
30			2	3		5
TOTAL	1	9	37	44	331	422

Put open contracts Reported in contracts—Future 86Dec

Jun	92.00	94.00	96.00	98.00	100.00	TOTAL
2	111H	520L	3L		612L	1,246L
3	111	520	3		612	1,246
4	111	520	3		612	1,246
5	111	520	3		612	1,246
6	111	520	3		612	1,246
9	111	520	3		612	1,246
10	111	521	3		612	1,247
11	111	521	3	25L	612	1,272
12	111	521	3	25	612	1,272
13	111	521	3	25	612	1,272
16	111	521	3	25	612	1,272
17	111	521	3	25	612	1,272
18	111	521	3	25	612	1,272
19	111	521	3	25	938	1,598
20	111	525H	8	25	938	1,607
23	111	525	28	25	938	1,627
24	111	525	28	25	938	1,627
25	111	525	29H	27	943H	1,635
26	110L	525	29	28	943	1,635
27	110	525	29	28	943	1,635
30	110	525	29	29H	943	1,636H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 86.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 88.00

Jul	Open	High	Low	Close
1				0-02**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 90.00

Jul	Open	High	Low	Close
1				0-03**N**
2				0-02**N**
3				0-02**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-02**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 92.00

Jul	Open	High	Low	Close
1				0-05**N**
2				0-04**N**
3				0-03**N**
4	**HOLIDAY**			
7	0-03	0-03**H**	0-03**L**	0-03
8				0-04**N**
9				0-02**N**
10				0-02**N**
11				0-02**N**
14				0-02**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 94.00

Jul	Open	High	Low	Close
1				0-09**N**
2	0-07	0-08**H**	0-07	0-08
3				0-06**N**
4	**HOLIDAY**			
7				0-06**N**
8	0-06	0-07	0-06	0-07
9	0-05	0-05	0-04	0-04
10	0-04	0-04	0-04	0-04
11				0-04**N**
14				0-03**N**
15				0-02**N**
16				0-02**N**
17				0-02**N**
18				0-01**N**
21	0-01	0-01	0-01**L**	0-01
22	0-01	0-01	0-01	0-01
23				0-01**N**
24				0-01**N**
25				0-01**N**
28	0-02	0-02	0-02	0-02
29	0-01	0-01	0-01	0-01
30				0-01**N**
31				0-01**N**

86Sep Strike 96.00

Jul	Open	High	Low	Close
1	0-17	0-20	0-17	0-19
2	0-22	0-22**H**	0-15	0-16
3	0-14	0-14	0-12	0-12
4	**HOLIDAY**			
7	0-11	0-12	0-11	0-12
8	0-15	0-18	0-15	0-18
9	0-17	0-17	0-11	0-11
10	0-10	0-11	0-10	0-11
11	0-08	0-09	0-07	0-08
14	0-09	0-09	0-05	0-05
15	0-03	0-04	0-03	0-03
16	0-03	0-03	0-03	0-03
17	0-03	0-03	0-03	0-03
18	0-02	0-02	0-02**L**	0-02
21				0-02**N**
22	0-02	0-02	0-02	0-02
23	0-03	0-03	0-03	0-03
24	0-02	0-03	0-02	0-03
25	0-03	0-03	0-02	0-02
28	0-04	0-07	0-04	0-07
29	0-05	0-05	0-04	0-04
30				0-03**N**
31	0-03	0-03	0-03	0-03

86Sep Strike 98.00

Jul	Open	High	Low	Close	
1	0-35	0-43	0-35	0-41	
2	0-43	0-44**H**	0-34	0-34	
3	0-34	0-34	0-25	0-25	
4	**HOLIDAY**				
7	0-25	0-27	0-24	0-27	
8	0-30	0-43	0-30	0-42	
9	0-38	0-38	0-24	0-25	0-27
10	0-20	0-26	0-20	0-23	0-26
11	0-25	0-25	0-16	0-18	0-21
14	0-19	0-19	0-13	0-14	0-15
15	0-10	0-11	0-08	0-08	0-09
16	0-09	0-11	0-07	0-09	0-11
17	0-10	0-12	0-08	0-11	0-12
18	0-09	0-09	0-04**L**	0-07	0-08
21	0-05	0-05	0-04	0-04	0-05
22	0-08	0-09	0-05	0-05	0-07
23	0-08	0-11	0-08	0-11	0-10
24	0-07	0-14	0-07	0-14	0-12
25	0-09	0-11	0-08	0-08	0-11
28	0-12	0-27	0-11	0-27	0-25
29	0-18	0-21	0-15	0-18	0-17
30	0-14	0-16	0-10	0-12	0-13
31	0-11	0-11	0-07	0-08	0-09

86Sep Strike 100.00

Jul	Open	High	Low	Close	
1	1-05	1-18	1-05	1-12	
2	1-21	1-25**H**	1-06	1-08	
3	0-62	0-62	0-53	0-53	
4	**HOLIDAY**				
7	0-51	0-56	0-51	0-56	
8	1-03	1-21	1-03	1-12	
9	1-11	1-11	0-53	0-53	
10	0-46	0-55	0-45	0-50	
11	0-55	0-55	0-42	0-43	
14	0-43	0-45	0-32	0-32	
15	0-27	0-27	0-20	0-20	
16	0-23	0-25	0-16	0-23	
17	0-22	0-28	0-22	0-25	
18	0-27	0-27	0-18	0-19	
21	0-18	0-18	0-15**L**	0-15	
22	0-20	0-22	0-16	0-17	
23	0-28	0-32	0-22	0-24	
24	0-23	0-37	0-23	0-37	
25	0-28	0-33	0-28	0-31	
28	0-40	1-03	0-36	1-03	
29	0-49	0-51	0-38	0-40	0-41
30	0-40	0-43	0-34	0-37	0-38
31	0-33	0-37	0-25	0-26	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				**86Sep Strike 104.00**			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-01	2-20	1-60	2-09				3-30**N**
2	2-20	2-26**H**	2-01	2-08	3-22	3-30**H**	3-22	3-30
3	2-03	2-03	1-41	1-41				2-54**N**
4	**HOLIDAY**				**HOLIDAY**			
7	1-42	1-50	1-40	1-50				3-04**N**
8	2-00	2-20	2-00	2-16				3-42**N**
9	2-12	2-12	1-43	1-43				2-62**N**
10	1-32	1-46	1-32	1-42	2-46	3-04	2-46	2-60
11	1-42	1-52	1-29	1-34	2-57	3-15	2-57	2-58
14	1-34	1-34	1-16	1-17	2-59	2-63	2-33	2-35
15	1-08	1-14	0-55	0-55	2-24	2-24	1-61	1-61
16	0-60	1-02	0-48	1-00	2-06	2-14	1-55	2-13
17	0-61	1-15	0-60	1-00	2-08	2-35	2-04	2-13
18	1-03	1-03	0-50	0-56	2-16	2-16	1-60	2-02
21	0-53	0-53	0-45**L**	0-45	1-56	1-56	1-49**L**	1-49
22	0-59	0-59	0-51	0-54	2-12	2-12	1-62	2-01
23	1-08	1-18	1-04	1-04	2-30	2-49	2-27	2-27
24	1-03	1-28	1-03	1-28	2-23	2-60	2-23	2-60
25	1-16	1-21	1-13	1-18	2-45	2-50	2-40	2-50
28	1-31	2-22	1-31	2-22				4-05**N**
29	1-60	1-60	1-36	1-39	3-23	3-23	3-05	3-07
30	1-35	1-44	1-28	1-31	3-01	3-11	2-58	2-58
31	1-28	1-28	1-10	1-10	2-54	2-54	2-29	2-32

Put volume of sales Reported in contracts—Future 86Sep

Jul	**84.00**	**86.00**	**88.00**	**90.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**TOTAL**
1							87	131	70**L**	80		368
2						3	33	106	409	49	1**L**	601
3							111		122	10		243**L**
4	**HOLIDAY**											
7					1**H**		4	105	103	45		258
8						1**L**	60	1,347**H**	688	1,086		3,182
9						130	96	144	93	17		480
10						52	15	220	194	130	2	613
11							7	778	183		1,000	1,968
14							70	252	83	103	600	1,108
15							153	444	72	413	4	1,086
16							1**L**	70	110	2,640**H**	3,500**H**	6,321**H**
17							16	235	143	1,206	2	1,602
18							15	61	637	662		1,375
21						104		172	118	634	6	1,034
22						936**H**	50	762	634	81	15	2,478
23							51	140	629	24	1,011	1,855
24							302	35	301	104	4	746
25							200	14**L**	119	92	2	427
28						40	602**H**	224	609	217		1,692
29						25	250	91	1,049**H**	202	1,000	2,617
30								461	619	81	13	1,174
31							24	59	139	2**L**	112	336
TOTAL					1	1,291	2,147	5,851	7,124	7,878	7,272	31,564

Put open contracts Reported in contracts—Future 86Sep

Jul	**84.00**	**86.00**	**88.00**	**90.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**TOTAL**
1	5**H**	3**H**	27**H**	1,739**H**	1,880**H**	3,267**H**	5,400	2,957	5,068	1,716	1,081	23,143**L**
2	5	3	27	1,739	1,880	3,264	5,419	3,055	5,144	1,695	1,080	23,311
3	5	3	27	1,739	1,880	3,264	5,464	3,055	5,135	1,672	1,080	23,324
4	**HOLIDAY**											
7	5	3	27	1,739	1,880	3,264	5,466	2,952**L**	5,207	1,637**L**	1,080	23,260
8	5	3	27	1,739	1,880	3,263	5,488	3,914	5,616**H**	2,700	1,080	25,715
9	5	3	27	1,739	1,880	3,173	5,468	4,020	5,563	2,699	1,080	25,657
10	5	3	27	1,739	1,880	3,121	5,458	3,915	5,544	2,827	1,079**L**	25,598
11	5	3	27	1,739	1,880	3,121	5,450	3,702	5,408	2,827	2,064	26,226
14	5	3	27	1,739	1,880	3,121	5,450	3,952	5,342	2,838	2,564	26,921
15	5	3	27	1,739	1,880	3,121	5,585	4,231	5,253	3,229**H**	2,564	27,637
16	5	3	27	1,739	1,880	3,121	5,586**H**	4,266	5,250	1,828	6,064	29,769
17	5	3	27	1,739	1,880	2,121**L**	5,585	4,354	5,130	2,234	6,064	29,142
18	5	3	27	1,739	1,880	2,121	5,584	4,385	5,272	2,094	6,064	29,174
21	5	3	27	1,739	1,880	2,142	5,584	4,245	5,287	1,990	6,068	28,970
22	5	3	27	1,739	1,880	3,078	5,584	4,648	4,953	2,033	6,080	30,030
23	5	3	27	1,739	1,880	3,078	5,584	4,785	4,704	2,032	7,080	30,917
24	5	3	27	1,739	1,880	3,078	5,387	4,801	4,629	2,107	7,080	30,736
25	5	3	27	1,739	1,880	3,078	5,187	4,802	4,686	2,073	7,080	30,560
28	5	3	27	1,739	1,880	3,078	4,837	4,835	4,855	1,939	7,080	30,278
29	5	3	27	1,739	1,880	3,053	4,587**L**	4,791	4,847	2,117	8,080**H**	31,129**H**
30	5	3	27	1,739	1,880	3,053	4,587	4,857	4,348	2,043	8,077	30,619
31	5	3	27	1,739	1,880	3,053	4,587	4,868**H**	4,328**L**	2,043	8,080	30,613

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11	0-12	0-12**H**	0-09**L**	0-10
14				0-07**N**
15				0-05**N**
16				0-05**N**
17				0-05**N**
18				0-04**N**
21				0-03**N**
22				0-03**N**
23				0-03**N**
24				0-04**N**
25				0-04**N**
28				0-04**N**
29				0-03**N**
30				0-03**N**
31				0-03**N**

86Dec Strike 92.00

Jul	Open	High	Low	Close
1				0-19**N**
2				0-20**N**
3				0-18**N**
4	**HOLIDAY**			
7	0-17	0-17	0-17	0-17
8				0-22**N**
9				0-17**N**
10				0-20**N**
11	0-20	0-22**H**	0-19	0-19
14				0-14**N**
15				0-11**N**
16				0-11**N**
17				0-10**N**
18				0-09**N**
21				0-07**N**
22				0-08**N**
23				0-08**N**
24	0-09	0-09	0-09**L**	0-09
25				0-09**N**
28				0-13**N**
29				0-10**N**
30				0-10**N**
31				0-10**N**

86Dec Strike 94.00

Jul	Open	High	Low	Close
1	0-34	0-34	0-33	0-33
2				0-36**N**
3				0-27**N**
4	**HOLIDAY**			
7				0-28**N**
8	0-34	0-36**H**	0-34	0-36
9				0-28**N**
10				0-28**N**
11				0-26**N**
14				0-21**N**
15				0-18**N**
16				0-18**N**
17				0-17**N**
18				0-15**N**
21				0-13**N**
22				0-13**N**
23				0-15**N**
24	0-20	0-20	0-20**L**	0-20
25				0-19**N**
28				0-26**N**
29				0-21**N**
30				0-17**N**
31				0-19**N**

86Dec Strike 96.00

Jul	Open	High	Low	Close
1	0-57	0-57	0-55	0-55
2	0-60	0-60**H**	0-55	0-55
3	0-52	0-52	0-45	0-45
4	**HOLIDAY**			
7	0-48	0-48	0-48	0-48
8	0-55	0-57	0-55	0-57
9	0-58	0-58	0-50	0-50
10	0-45	0-49	0-45	0-49
11	0-50	0-50	0-45	0-45
14	0-42	0-42	0-36	0-36
15	0-32	0-34	0-29	0-29
16				0-29**N**
17	0-28	0-28	0-28	0-28
18				0-26**N**
21	0-26	0-26	0-23**L**	0-23
22				0-24**N**
23				0-26**N**
24	0-28	0-32	0-28	0-32
25	0-30	0-35	0-30	0-35
28	0-38	0-50	0-38	0-50
29	0-45	0-50	0-39	0-39
30				0-37**N**
31	0-35	0-35	0-35	0-35

86Dec Strike 98.00

Jul	Open	High	Low	Close
1	1-27	1-32	1-25	1-25
2	1-32	1-32	1-27	1-27
3	1-23	1-23	1-11	1-11
4	**HOLIDAY**			
7	1-16 1-17	1-17	1-16	1-16
8	1-26	1-30	1-26	1-30
9	1-34	1-34**H**	1-17	1-17
10	1-08	1-17	1-08	1-17
11	1-10	1-14	1-09	1-09
14				0-63**N**
15				0-51**N**
16	0-49	0-50	0-49	0-50
17	0-46	0-51	0-46	0-51
18	0-52	0-52	0-46	0-46
21	0-40	0-41	0-40**L**	0-41
22	0-48	0-48	0-45	0-45
23	0-54	0-59	0-51	0-51
24	0-50	0-61	0-50	0-61
25	0-59	0-63	0-58	0-60
28				1-23**N**
29	1-21	1-21	1-07	1-07
30	1-05	1-12	1-04	1-04
31	1-01	1-12	0-63	0-63

86Dec Strike 100.00

Jul	Open	High	Low	Close
1	2-10	2-18	2-10	2-11
2				2-15**N**
3				1-55**N**
4	**HOLIDAY**			
7	1-57	2-00	1-57	2-00
8				2-20**N**
9	2-17	2-17	2-00	2-00
10	1-54	2-00	1-54	2-00
11				1-52**N**
14	1-52	1-52	1-40	1-40
15				1-22**N**
16	1-19	1-22	1-18	1-22
17	1-25	1-32	1-25	1-32
18	1-26	1-27	1-20	1-20
21	1-17	1-17	1-09**L**	1-09
22	1-18	1-18	1-11	1-13
23	1-30	1-36	1-24	1-24
24	1-26	1-45	1-26	1-44
25	1-31	1-42	1-31	1-40
28	1-49	2-19**H**	1-43	2-19
29	1-57	2-00	1-52	1-52
30	1-50	2-01	1-49	1-49
31	1-44	1-45	1-33	1-36

86Dec Strike 102.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15	2-26	2-26	2-12	2-12
16				2-18**N**
17				2-20**N**
18				2-11**N**
21				1-59**N**
22	2-02	2-04	2-02**L**	2-04
23	2-29	2-30	2-20	2-20
24	2-37	2-46**H**	2-37	2-46
25				2-39**N**
28				3-34**N**
29				2-58**N**
30				2-52**N**
31				2-37**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Jul	88.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
1			1**L**	2**L**	102**H**	2**L**		107
2				2	2**L**			4**L**
3				2	35			37
4	**HOLIDAY**							
7				2	50	3		55
8		1**L**	2	2	3			8
9				2	91	2		95
10				2	2	2		6
11	158**H**			2	2			162
14		20**H**		2		182		204
15				152			50	202
16					2	102		104
17				15	22	52		89
18					2	417**H**		419
21				15	2	2		19
22					12	54	1**L**	67
23					4	63	6	73
24		6	6**H**	1,250**H**	12	47	100**H**	1,421**H**
25				402	13	93		508
28				2		148		150
29				150	13	36		199
30					61	246		307
31				2	24	127		153
TOTAL	158	27	9	2,006	454	1,578	157	4,389

Put open contracts Reported in contracts—Future 86Dec

Jul	88.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
1		110**L**	526**L**	30**L**	129	943**L**		1,738
2		110	526	30	128**L**	943		1,737**L**
3		110	526	30	161	943		1,770
4	**HOLIDAY**							
7		110	526	30	211	944		1,821
8		111	526	30	212	944		1,823
9		111	526	30	303	944		1,914
10		111	526	30	303	944		1,914
11	138**H**	111	526	30	303	944		2,052
14	138	131**H**	526	30	303	1,114		2,242
15	138	131	526	177	303	1,114	50**L**	2,439
16	138	131	526	177	303	1,214	50	2,539
17	138	131	526	177	303	1,264	50	2,589
18	138	131	526	177	303	1,514	50	2,839
21	138	131	526	191	303	1,514	50	2,853
22	138	131	526	191	313	1,515	51	2,865
23	138	131	526	191	315	1,526	55	2,882
24	138	131	532**H**	1,441	325	1,571	155**H**	4,293
25	138	131	532	1,841	316	1,662	155	4,775
28	138	131	532	1,841	316	1,674	155	4,787
29	138	131	532	1,991**H**	329	1,635	155	4,911
30	138	131	532	1,991	388	1,786	155	5,121
31	138	131	532	1,991	410**H**	1,672**H**	155	5,229**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				**86Sep Strike 86.00**				**86Sep Strike 88.00**			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
19				0-01**N**				0-01**N**				0-01**N**
20				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
25												
26												
27												
28												
29												

	86Sep Strike 90.00				**86Sep Strike 92.00**				**86Sep Strike 94.00**			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
19				0-01**N**				0-01**N**				0-01**N**
20				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
25												
26												
27												
28												
29												

	86Sep Strike 96.00				**86Sep Strike 98.00**					**86Sep Strike 100.00**			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1				0-02**N**	0-06	0-08**H**	0-04	0-06		0-22	0-23	0-19	0-20
4	0-02	0-02**H**	0-01**L**	0-01	0-05	0-05	0-03	0-03	0-04	0-21	0-21	0-12	0-13
5	0-02	0-02	0-01	0-01	0-05	0-06	0-02	0-04	0-02	0-23	0-23	0-14	0-15
6	0-01	0-01	0-01	0-01	0-04	0-05	0-04	0-05		0-14	0-19	0-12	0-19
7				0-01**N**	0-05	0-05	0-02	0-03	0-02	0-25	0-25**H**	0-12	0-12
8				0-01**N**	0-02	0-02	0-01**L**	0-01		0-10	0-10	0-04	0-04
11				0-01**N**	0-01	0-01	0-01	0-01		0-03	0-03	0-02	0-02
12				0-01**N**				0-01**N**		0-01	0-02	0-01**L**	0-01
13				0-01**N**				0-01**N**		0-01	0-01	0-01	0-01
14				0-01**N**				0-01**N**					0-01**N**
15	0-01	0-01	0-01	0-01				0-01**N**		0-01	0-01	0-01	0-01
18				0-01**N**				0-01**N**		0-01	0-01	0-01	0-01
19				0-01**N**				0-01**N**					0-01**N**
20				0-01**N**				0-01**N**					0-01**N**
21				0-01**N**				0-01**N**					0-01**N**
22				0-01**N**				0-01**N**					0-01**N**
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00				86Sep Strike 106.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	1-05	1-07	0-58	0-63	2-15	2-29	2-15	2-16				
4	1-05	1-05	0-52	0-52	2-26	2-26	2-08	2-08				
5	1-14	1-14	0-58	0-59	2-25	2-25	2-23	2-23				
6	0-58	1-12	0-58	1-12	2-21	2-49	2-21	2-49				
7	1-26	1-26H	0-55	0-55	2-60	2-60H	2-24	2-24				
8	0-48	0-48	0-21	0-22	2-00	2-00	1-34	1-34				
11	0-19	0-19	0-16	0-16	1-29	1-29	1-15	1-15				
12	0-10	0-13	0-08	0-09	0-63	1-09	0-62	1-01				
13	0-08	0-11	0-04	0-05	0-62	1-07	0-40	0-40				
14	0-04	0-04	0-03	0-04	0-45	0-46	0-32	0-46				
15	0-04	0-05	0-03	0-05	0-38	0-45	0-36	0-45				
18	0-05	0-05	0-04	0-04	0-49	0-56	0-35	0-35				
19	0-01	0-01	0-01L	0-01	0-18	0-18	0-14	0-14				
20	0-01	0-01	0-01	0-01	0-12	0-17	0-05	0-05	1-39	1-40H	1-26L	1-26
21				0-01N	0-10	0-10	0-02L	0-04				1-28N
22				0-01N	0-10	0-24	0-07	0-20				2-16N
25												
26												
27												
28												
29												

Put volume of sales Reported in contracts—Future 86Sep

Aug	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1								247	195	116	3		561
4							870H	12L	182	63	2L		1,129
5							66	92	3,340H	62	12		3,572
6							60	595H	308	153	2		1,118
7								17	867	475			1,359
8								29	146	1,195H	2		1,372
11								25	19	604	204		852
12									13	1,016	5,905H		6,934H
13									2L	859	604		1,465
14										54	1,722		1,776
15				116H			100		500	907	2,007		3,630
18						1H			160	702	902		1,765
19							4L			10L	123		137L
20							289			180	1,037	2H	1,508
21											218		218
22											831		831
25													
26													
27													
28													
29													
TOTAL				116		1	1,389	1,017	5,732	6,396	13,574	2	28,227

Put open contracts Reported in contracts—Future 86Sep

Aug	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	5H	3H	27H	1,739H	1,880H	3,053H	4,587H	5,076H	4,403	2,082	8,079H		30,934
4	5	3	27	1,739	1,880	3,053	4,022	4,883L	4,396L	2,082	8,079		30,169
5	5	3	27	1,739	1,880	3,053	4,017	4,953	6,672H	2,070L	8,069		32,488
6	5	3	27	1,739	1,880	3,053	4,017	4,978	6,651	2,070	8,069		32,492
7	5	3	27	1,739	1,880	3,053	4,035	4,969	6,057	2,320	8,069		32,157
8	5	3	27	1,739	1,880	3,053	4,035	4,949	5,955	3,246	8,069		32,961
11	5	3	27	1,739	1,880	3,053	4,035	4,949	5,941	3,513	8,069		33,214H
12	5	3	27	1,739	1,880	3,053	4,035	4,949	5,987	3,538H	2,746		27,962
13	5	3	27	1,739	1,880	3,053	4,035	4,949	5,933	3,326	3,025		27,975
14	5	3	27	1,739	1,880	3,053	4,004	4,949	5,933	3,326	2,723		27,642
15	5	3	27	1,623L	1,880	3,053	3,937	4,949	5,933	2,557	2,160L		26,127
18	5	3	27	1,623	1,880	3,052L	3,937	4,949	5,887	2,489	2,391		26,243
19	5	3	27	1,623	1,880	3,052	3,933	4,949	5,869	2,279	2,393		26,013
20	5	3	27	1,623	1,880	3,052	3,709L	4,949	5,869	2,391	2,478	1H	25,987L
21	5	3	27	1,623	1,880	3,052	3,709	4,949	5,869	2,391	2,524	1	26,033
22													
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Aug	Open	High	Low	Close
1				0-03N
4				0-03N
5				0-04N
6				0-04N
7				0-03N
8				0-02N
11				0-02N
12				0-02N
13				0-01N
14				0-01N
15				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
22				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N
29				0-01N

86Dec Strike 92.00

Aug	Open	High	Low	Close
1				0-09N
4				0-08N
5	0-13	0-13H	0-08L	0-08
6				0-09N
7				0-08N
8				0-06N
11				0-05N
12				0-05N
13				0-04N
14				0-04N
15				0-04N
18				0-04N
19				0-03N
20				0-03N
21				0-03N
22				0-02N
25				0-02N
26				0-02N
27				0-02N
28				0-02N
29				0-01N

86Dec Strike 94.00

Aug	Open	High	Low	Close
1				0-18N
4				0-15N
5				0-17N
6				0-19N
7				0-17N
8				0-12N
11				0-10N
12				0-08N
13				0-06N
14				0-06N
15				0-06N
18				0-06N
19				0-05N
20				0-05N
21	0-05	0-05H	0-04L	0-04
22				0-03N
25				0-03N
26				0-03N
27				0-03N
28				0-03N
29				0-02N

86Dec Strike 96.00

Aug	Open	High	Low	Close
1	0-36	0-36	0-34	0-34
4				0-29N
5				0-32N
6	0-37	0-38H	0-35	0-38
7	0-38	0-38	0-31	0-31
8	0-22	0-22	0-22	0-22
11				0-17N
12				0-15N
13	0-12	0-12	0-10	0-10
14	0-10	0-10	0-10	0-10
15	0-10	0-10	0-10	0-10
18				0-10N
19	0-08	0-08	0-08	0-08
20	0-08	0-08	0-08	0-08
21				0-08N
22				0-07N
25				0-05N
26	0-05	0-05	0-05L	0-05
27				0-05N
28	0-05	0-05	0-05	0-05
29				0-04N

86Dec Strike 98.00

Aug	Open	High	Low	Close
1	0-55	0-62	0-55	0-56
4	0-55	0-58	0-55	0-56
5	1-00	1-00	0-58	0-61
6	0-58	1-04	0-58	1-04
7	1-06	1-06H	0-57	0-57
8	0-45	0-45	0-40	0-40
11	0-35	0-35	0-33	0-33
12	0-28	0-28	0-26	0-27
13	0-26	0-27	0-19	0-19
14	0-18	0-19	0-18	0-19
15	0-19	0-19	0-19	0-19
18	0-21	0-21	0-20	0-20
19	0-15	0-16	0-15	0-16
20	0-13	0-13	0-12	0-12
21	0-10	0-11	0-10	0-10
22	0-14	0-15	0-14	0-15
25	0-13	0-13	0-12	0-12
26	0-09	0-09	0-09	0-09
27	0-10	0-12	0-10	0-12
28	0-10	0-10	0-10	0-10
29	0-09	0-10	0-08L	0-10

86Dec Strike 100.00

Aug	Open	High	Low	Close
1	1-31	1-40	1-29	1-29
4	1-33	1-33	1-26	1-26
5	1-42	1-42	1-32	1-32
6	1-33	1-43	1-32	1-43
7	1-53	1-53H	1-31	1-31
8	1-28	1-28	1-05	1-05
11	0-61	1-01	0-60	0-60
12	0-54	0-55	0-51	0-51
13	0-46	0-48	0-40	0-40
14	0-39	0-42	0-39	0-42
15	0-35	0-40	0-35	0-40
18	0-40	0-46	0-38	0-38
19	0-34	0-34	0-31	0-33
20	0-31	0-32	0-26	0-26
21	0-26	0-28	0-20L	0-25
22	0-29	0-35	0-27	0-33
25	0-33	0-33	0-28	0-28
26	0-23	0-25	0-22	0-22
27	0-24	0-28	0-22	0-28
28	0-25	0-25	0-21	0-24
29	0-20	0-21	0-20	0-21

86Dec Strike 102.00

Aug	Open	High	Low	Close
1	2-35	2-35	2-25	2-25
4	2-26	2-26	2-22	2-22
5	2-32	2-32	2-30	2-30
6	2-50	2-50	2-50	2-50
7	3-00	3-00H	2-30	2-30
8	2-17	2-17	1-60	1-60
11	1-50	1-50	1-46	1-46
12	1-33	1-34	1-32	1-32
13	1-15	1-15	1-15	1-15
14	1-13	1-19	1-13	1-19
15	1-10	1-17	1-10	1-17
18	1-22	1-26	1-14	1-14
19	1-03	1-06	0-63	0-63
20	0-58	1-00	0-55	0-55
21	0-52	0-58	0-44	0-53
22	1-00	1-10	0-62	1-06
25	1-05	1-05	0-60	0-60
26	0-53	0-54	0-45	0-45
27	0-56	0-59	0-48	0-59
28	0-54	0-57	0-45	0-52
29	0-41	0-47	0-40L	0-44

86Dec Strike 104.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13	2-19	2-19	2-13	2-13
14	2-10	2-20	2-10	2-20
15	2-15	2-17	2-15	2-17
18	2-28	2-28H	2-13	2-13
19	1-61	1-61	1-56	1-56
20	1-50	1-55	1-40	1-41
21	1-33	1-42	1-28	1-42
22	2-05	2-10	2-03	2-03
25	1-62	1-62	1-54	1-54
26	1-42	1-43	1-32	1-32
27	1-40	1-53	1-35	1-53
28	1-46	1-46	1-34	1-44
29	1-24	1-33	1-24L	1-28

86Dec Strike 106.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25	3-28	3-28H	3-13	3-13
26	2-60	2-60	2-43L	2-43
27	2-47	3-10	2-47	3-10
28	3-00	3-00	2-48	2-61
29				2-40N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 108.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28	4-24	4-33H	4-24	4-33
29	4-19	4-19	4-08L	4-08

Put volume of sales Reported in contracts—Future 86Dec

Aug	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				2L	11	74	9				96L
4					5	106	20				131
5		50H			4	119	8				181
6				75	54	326	100				555
7				221	428	185	26				860
8				5	281	310	118				714
11					201	325	12				538
12					154	142	38				334
13				729	102	10L	5L	3L			849
14				125		64	11	8			208
15				361	105	135	1,436	16			2,053
18				28	10	510	160	55			763
19				200	260	482	289	7			1,238
20				800H	250	463	380	54			1,947
21			20H		325	827H	535	66			1,773
22					67	480	1,383	19			1,949
25					2	49	939	8	20H		1,018
26				4	1L	221	238	138	5L		607
27					8	101	1,767H	422	10		2,308H
28				5	9	150	872	480H	5	5H	1,526
29					460H	132	1,041	402		5	2,040
TOTAL		50	20	2,555	2,737	5,211	9,387	1,678	40	10	21,688

Put open contracts Reported in contracts—Future 86Dec

Aug	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	138H	131H	532L	1,991	421L	1,885	164L				5,262L
4	138	131	532	1,991	422	1,895	184				5,293
5	138	131	532	1,991	424	1,876L	192				5,284
6	138	131	532	1,966	476	2,011	292				5,546
7	138	131	532	2,162	591	1,947	292				5,793
8	138	131	532	2,162	816	2,131	345				6,255
11	138	131	532	2,162	997	2,317	357				6,634
12	138	131	532	2,162	1,100	2,312	358				6,733
13	138	131	532	1,873	1,098	2,371	263	3L			6,409
14	138	131	532	1,798	1,098	2,426	272	11			6,406
15	138	131	532	2,159	1,140	2,540	1,708	27			8,375
18	138	131	532	2,187H	1,148	3,046	1,867	82			9,131
19	138	131	532	1,985	1,199	3,429	2,106	89			9,609
20	138	131	532	1,225	1,081	3,651H	2,433	138			9,329
21	138	131	552H	1,197L	1,344	3,420	2,890	174			9,846
22	138	131	552	1,197	1,106	3,341	3,132	174			9,771
25	138	131	552	1,197	1,107	3,328	3,134	182	20L		9,789
26	138	131	552	1,197	1,107	3,523	3,239	318	25		10,230
27	138	131	552	1,197	1,115	3,484	2,582	568	35		9,802
28	138	131	552	1,197	1,110	3,473	2,702	874	40H	5L	10,222
29	138	131	552	1,197	1,523H	3,353	3,379H	1,086H	40	10H	11,409H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 88.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	0-04	0-04H	0-04L	0-04
28				0-04N
29				0-01N

87Mar Strike 90.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	0-04	0-04H	0-04L	0-04

87Mar Strike 100.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	1-05	1-08H	1-05L	1-08
28				1-01N
29				0-56N

87Mar Strike 106.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26	3-54	3-54H	2-36L	2-36
27				4-13N
28				3-62N
29				3-42N

Put volume of sales Reported in contracts—Future 87Mar

Aug	88.00	90.00	100.00	106.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22					
25					
26				90H	90H
27			90H		90
28	30H				30L
29		65H			65
TOTAL	30	65	90	90	275

Put open contracts Reported in contracts—Future 87Mar

Aug	88.00	90.00	100.00	106.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22					
25					
26				90H	90L
27			90H	90	180
28	30H		90	90	210
29	30	65H	90	90	275H

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-02**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 92.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-02**N**
4				0-02**N**
5				0-03**N**
8				0-03**N**
9				0-03**N**
10				0-03**N**
11				0-05**N**
12				0-07**N**
15				0-06**N**
16				0-05**N**
17				0-04**N**
18				0-05**N**
19				0-07**N**
22				0-05**N**
23				0-05**N**
24				0-03**N**
25				0-03**N**
26				0-03**N**
29				0-04**N**
30				0-02**N**

86Dec Strike 94.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-03**N**
3	0-04	0-05	0-04**L**	0-05
4				0-04**N**
5				0-05**N**
8				0-08**N**
9				0-07**N**
10				0-06**N**
11	0-11	0-11	0-11	0-11
12	0-19	0-19**H**	0-16	0-16
15				0-10**N**
16				0-10**N**
17				0-06**N**
18	0-06	0-10	0-06	0-10
19	0-16	0-17	0-16	0-16
22	0-12	0-12	0-12	0-12
23	0-11	0-11	0-10	0-11
24	0-10	0-10	0-04	0-07
25	0-06	0-06	0-06	0-06
26	0-06	0-06	0-05	0-05
29	0-07	0-07	0-07	0-07
30	0-04	0-04	0-04	0-04

86Dec Strike 96.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2				0-05**N**	
3	0-12	0-12	0-12	0-12	
4				0-10**N**	
5	0-14	0-14	0-12	0-14	
8	0-15	0-20	0-15	0-20	
9	0-17	0-17	0-17	0-17	
10	0-17	0-17	0-10**L**	0-10	0-12
11	0-19	0-25	0-19	0-23	
12	0-22	0-38**H**	0-22	0-33	
15	0-28	0-28	0-23	0-24	0-25
16	0-25	0-30	0-23	0-23	
17	0-20	0-20	0-14	0-15	
18	0-12	0-20	0-12	0-20	
19	0-28	0-33	0-28	0-31	
22	0-28	0-28	0-23	0-25	
23	0-17	0-22	0-15	0-20	0-21
24	0-20	0-20	0-13	0-13	
25	0-11	0-14	0-11	0-12	
26	0-14	0-15	0-11	0-11	
29	0-14	0-15	0-14	0-15	
30	0-14	0-14	0-10	0-10	

86Dec Strike 98.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2	0-11	0-13	0-09**L**	0-13	
3	0-20	0-26	0-19	0-25	
4	0-20	0-22	0-19	0-20	
5	0-25	0-31	0-25	0-30	
8	0-36	0-39	0-33	0-38	
9	0-30	0-34	0-30	0-33	
10	0-30	0-30	0-27	0-27	
11	0-32	0-53	0-32	0-43	
12	0-38	1-06**H**	0-38	0-62	
15	0-52	0-52	0-46	0-47	
16	0-51	0-53	0-47	0-47	
17	0-40	0-40	0-30	0-30	
18	0-26	0-50	0-26	0-48	
19	0-62	1-00	0-57	0-57	
22	0-56	0-56	0-44	0-45	
23	0-37	0-43	0-34	0-43	
24	0-40	0-40	0-25	0-27	
25	0-22	0-29	0-22	0-27	
26	0-32	0-34	0-25	0-25	
29	0-33	0-33	0-30	0-32	
30	0-27	0-27	0-21	0-22	0-21

86Dec Strike 100.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2	0-22	0-29	0-21**L**	0-29	
3	0-38	0-56	0-38	0-49	
4	0-44	0-51	0-40	0-46	
5	0-52	1-03	0-52	0-63	
8	1-08	1-13	0-63	1-13	
9	1-02	1-07	0-61	1-02	
10	0-62	1-00	0-56	0-57	
11	1-03	1-34	1-03	1-23	
12	1-04	1-59**H**	1-04	1-48	
15	1-29	1-30	1-22	1-25	
16	1-33	1-35	1-23	1-26	
17	1-15	1-15	0-63	0-63	
18	0-51	1-23	0-51	1-23	
19	1-40	1-55	1-40	1-41	
22	1-42	1-42	1-24	1-25	
23	1-15	1-24	1-05	1-19	
24	1-12	1-14	0-49	0-55	
25	0-50	1-01	0-50	0-61	
26	1-07	1-08	0-51	0-51	
29	1-05	1-06	0-62	1-03	
30	0-58	0-58	0-47	0-49	0-47

86Dec Strike 102.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2	0-48	0-63	0-46**L**	0-63	
3	1-13	1-41	1-11	1-28	
4	1-17	1-30	1-11	1-21	1-24
5	1-35	1-52	1-35	1-50	
8	1-62	2-11	1-52	2-11	
9	1-53	1-62	1-50	1-55	
10	1-55	1-56	1-43	1-45	
11	2-00	2-40	2-00	2-26	
12	1-62	3-06**H**	1-61	2-57	
15	2-35	2-35	2-27	2-27	
16	2-38	2-38	2-25	2-26	
17	2-12	2-12	1-53	1-53	
18	1-33	2-30	1-33	2-30	
19	2-60	3-03	2-52	2-52	
22	2-33	2-42	2-26	2-29	
23	2-11	2-28	2-01	2-20	
24	2-19	2-19	1-40	1-47	
25	1-36	1-60	1-36	1-51	
26	2-04	2-12	1-40	1-40	
29	2-01	2-03	1-59	2-02	
30	1-54	1-54	1-37	1-37	

86Dec Strike 104.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	1-36	1-58	1-29**L**	1-58
3	2-15	2-56	2-12	2-36
4	2-26	2-35	2-15	2-29
5	2-52	3-04	2-52	2-63
8	3-15	3-33	3-04	3-33
9	3-06	3-16	3-06	3-09
10				2-63**N**
11	4-04	4-04	3-53	3-53
12				4-26**N**
15	3-54	3-59	3-54	3-56
16				3-54**N**
17	3-39	3-39	3-08	3-08
18	2-62	3-63	2-62	3-63
19	4-31	4-31**H**	4-19	4-19
22	3-60	3-60	3-58	3-60
23				3-51**N**
24				3-06**N**
25	3-10	3-22	3-10	3-12
26				2-59**N**
29				3-31**N**
30				2-54**N**

86Dec Strike 106.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				3-09**N**
3				4-03**N**
4				3-58**N**
5				4-37**N**
8				5-09**N**
9				4-51**N**
10				4-40**N**
11				5-38**N**
12				6-12**N**
15				5-38**N**
16	5-48	5-48**H**	5-34**L**	5-34
17				4-50**N**
18				5-50**N**
19				6-08**N**
22				5-47**N**
23				5-38**N**
24				4-50**N**
25				4-59**N**
26				4-37**N**
29				5-16**N**
30				4-35**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 108.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	4-12	4-48	4-12L	4-48
3				5-50N
4				5-40N
5	6-29	6-29	6-25	6-25
8				7-00N
9				6-41N
10				6-31N
11	7-35	7-35H	7-31	7-31
12				8-06N
15				7-32N
16				7-31N
17				6-42N
18				7-46N
19				8-02N
22				7-43N
23				7-33N
24				6-42N
25				6-53N
26				6-30N
29				7-12N
30				6-29N

Put volume of sales Reported in contracts—Future 86Dec

Sep	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	HOLIDAY										
2					18L	57	760	563		5H	1,403
3			21	10	1,032	356	1,337H	44			2,800
4					90	173	313	9			585
5				9L	202	432	825	19		1L	1,488
8				995H	112	683	841	62			2,693
9				60	37	2,140	485	35			2,757
10				102	196	24L	594				916
11			100	520	161	755	641	580H		1	2,758
12			250	664	1,140	534	243				2,831
15				202	257	566	176	180			1,381
16				800	31	372	304		20H		1,527
17				296	306	329	239	22			1,192
18			113	25	135	760	884	2L			1,919
19			901H	567	207	502	740	44			2,961
22			202	427	1,355H	363	154	84			2,585
23			401	82	260	3,710H	235				4,688H
24			54	59	66	173	369				721
25			10	119	241	514	447	5			1,336
26				12	482	444	510				1,448
29			3L	28	105	239	105L				480L
30			5	73	494	433	112				1,117
TOTAL			2,060	5,050	6,927	13,559	10,314	1,649	20	7	39,586

Put open contracts Reported in contracts—Future 86Dec

Sep	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	HOLIDAY										
2	138H	131H	552L	1,197L	1,534	3,380L	3,493	1,158H	40L	15L	11,638
3	138	131	553	1,197	1,491	3,614	3,087	1,125	40	15	11,391
4	138	131	553	1,197	1,508	3,598	2,972	1,132	40	15	11,284
5	138	131	553	1,202	1,375L	3,842	2,921	1,046	40	16	11,264L
8	138	131	553	1,597	1,428	3,807	2,770	991	40	16	11,471
9	138	131	553	1,652	1,428	5,766	2,627	966	40	16	13,317
10	138	131	553	1,702	1,484	5,787	2,982	966	40	16	13,799
11	138	131	653	1,802	1,528	5,992	2,724	661	40	17H	13,686
12	138	131	763	1,821	2,466	5,684	2,673	661	40	17	14,394
15	138	131	763	1,953	2,346	5,762	2,576	624	40	17	14,350
16	138	131	763	2,476	2,340	6,044	2,504L	624	50H	17	15,087
17	138	131	763	2,694	2,628	6,541	2,689	603	40	17	16,244
18	138	131	876	2,708	2,761	7,169	3,015	602	40	17	17,457
19	138	131	1,536	2,993	2,883	6,845	3,185	602	40	17	18,370
22	138	131	1,488	3,145	2,904H	6,938	3,241	518L	40	17	18,560
23	138	131	2,089	3,227	2,475	7,665H	3,356	518	40	17	19,656
24	138	131	2,139	3,236	2,469	7,653	3,549	518	40	17	19,890
25	138	131	2,149	3,350	2,589	7,513	3,682H	518	40	17	20,127H
26	138	131	2,149	3,355	2,475	7,249	3,583	518	40	17	19,655
29	138	131	2,152	3,380	2,624	7,142	3,573	518	40	17	19,715
30	138	131	2,157H	3,441H	2,808	7,110	3,674	518	40	17	20,034

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
4				0-03N
5				0-04N
8				0-04N
9				0-04N
10				0-04N
11				0-07N
12				0-08N
15				0-10N
16				0-10N
17				0-08N
18				0-12N
19				0-14N
22				0-10N
23				0-07N
24				0-05N
25				0-05N
26				0-05N
29				0-05N
30				0-03N

87Mar Strike 90.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-05N
3				0-06N
4				0-06N
5				0-08N
8				0-09N
9				0-08N
10				0-07N
11				0-10N
12				0-13N
15	0-19	0-20	0-18L	0-18
16				0-18N
17				0-15N
18	0-20	0-22H	0-20	0-22
19				0-24N
22				0-19N
23				0-14N
24				0-11N
25				0-11N
26				0-10N
29				0-12N
30				0-09N

87Mar Strike 92.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16	0-29	0-29	0-29L	0-29
17				0-22N
18	0-29	0-33H	0-29	0-33
19				0-37N
22				0-33N
23				0-26N
24				0-20N
25				0-20N
26				0-18N
29				0-22N
30				0-17N

87Mar Strike 96.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18	0-52	1-10H	0-52	1-10
19				1-21N
22				1-13N
23				1-03N
24	1-05	1-05	0-51L	0-51
25				0-51N
26				0-47N
29				0-58N
30				0-48N

87Mar Strike 98.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8	1-25	1-28	1-25	1-28
9				1-27N
10				1-19N
11				1-39N
12				1-62N
15				1-52N
16				1-50N
17				1-23N
18	1-18	1-46H	1-16	1-46
19				1-60N
22				1-49N
23				1-39N
24				1-18N
25				1-18N
26				1-13N
29	1-26	1-33	1-26	1-28
30	1-24	1-28	1-13L	1-13

87Mar Strike 100.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1-06N
3	1-27	1-33	1-27	1-33
4	1-26	1-35	1-26L	1-35
5	2-02	2-02	1-62	1-62
8				2-15N
9				2-13N
10				2-01N
11				2-31N
12				2-48N
15				2-43N
16				2-42N
17				2-08N
18				2-40N
19	3-00	3-00H	2-60	2-60
22				2-45N
23	2-34	2-35	2-34	2-35
24	2-31	2-31	2-05	2-05
25	1-59	2-05	1-59	2-05
26				2-00N
29	2-18	2-19	2-18	2-19
30	2-13	2-13	1-62	1-62

87Mar Strike 106.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				4-11N
3				5-03N
4				4-60N
5				5-40N
8	6-00	6-15H	6-00L	6-15
9				5-63N
10				5-51N
11				6-41N
12				7-21N
15				6-52N
16				6-52N
17				6-00N
18				6-57N
19				7-13N
22				6-56N
23				6-45N
24				5-61N
25				6-03N
26				5-49N
29				6-27N
30				5-52N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	96.00	98.00	100.00	106.00	TOTAL
1	HOLIDAY							
2								
3	4H					10		14
4						2L		2L
5						35		35
8					15H		90H	105
9								
10								
11								
12								
15		175L						175
16			50L					50
17								
18		500H	430H		10			940H
19			70	8H		87H		165
22						3		3
23								
24				2L		4		6
25						2		2
26								
29								
30					4L	17		21
TOTAL	4	675	550	10	29	160	90	1,518

Put open contracts Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	96.00	98.00	100.00	106.00	TOTAL
1	HOLIDAY							
2	30L	65L				90	90L	275L
3	34H	65				100	90	289
4	34	65				101	90	290
5	34	65				135H	90	324
8	34	65			15L	135	90	339
9	34	65			15	135	94H	343
10	34	65			15	135	90	339
11	34	65			15	135	90	339
12	34	65			15	135	90	339
15	34	240			15	135	90	514
16	34	240	50L		15	135	90	564
17	34	240	50		15	135	90	564
18	34	740H	480		25	135	90	1,504H
19	34	740	550H	8L	25	48	90	1,495
22	34	740	550	8	25	49	90	1,496
23	34	740	550	8	25	49	90	1,496
24	34	740	550	9H	25	46L	90	1,494
25	34	740	550	9	25	46	90	1,494
26	34	740	550	9	25	48	90	1,496
29	34	740	550	9	25	48	90	1,496
30	34	740	550	9	26H	48	90	1,497

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 94.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17	1-02	1-02**H**	0-60**L**	0-60
18				1-03**N**
19				1-12**N**
22				1-07**N**
23				0-63**N**
24				0-47**N**
25				0-47**N**
26				0-44**N**
29				0-53**N**
30				0-45**N**

Put volume of sales Reported in contracts—Future 87Jun

Sep	94.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17	10**H**	10**H**
18		
19		
22		
23		
24		
25		
26		
29		
30		
TOTAL	10	10

Put open contracts Reported in contracts—Future 87Jun

Sep	94.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17	10**H**	10**H**
18	10	10
19	10	10
22	10	10
23	10	10
24	10	10
25	10	10
26	10	10
29	10	10
30	10	10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 90.00

Oct	Open	High	Low	Close
1				
2				
3				
6	0-01	0-01H	0-01L	0-01
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 92.00

Oct	Open	High	Low	Close
1				0-02N
2				0-02N
3				0-01N
6	0-01	0-01H	0-01L	0-01
7	0-01	0-01	0-01	0-01
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 94.00

Oct	Open	High	Low	Close
1	0-03	0-03	0-03	0-03
2	0-04	0-04H	0-04	0-04
3	0-01	0-02	0-01L	0-02
6	0-01	0-02	0-01	0-02
7	0-02	0-02	0-02	0-02
8	0-02	0-02	0-02	0-02
9	0-01	0-01	0-01	0-01
10				0-01N
13				0-01N
14	0-02	0-02	0-02	0-02
15				0-02N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 96.00

Oct	Open	High	Low	Close	
1	0-07	0-07H	0-07	0-07	
2	0-06	0-07	0-06	0-07	
3	0-04	0-04	0-02	0-03	
6	0-03	0-03	0-03	0-03	
7	0-02	0-03	0-02	0-03	0-02
8				0-03N	
9	0-03	0-03	0-03	0-03	
10				0-03N	
13				0-03N	
14	0-02	0-04	0-02	0-04	
15	0-03	0-04	0-03	0-04	
16	0-03	0-04	0-03	0-04	
17	0-03	0-03	0-03	0-03	
20				0-03N	
21				0-03N	
22				0-02N	
23				0-02N	
24				0-01N	
27				0-01N	
28	0-01	0-01	0-01L	0-01	
29				0-01N	
30				0-01N	
31				0-01N	

86Dec Strike 98.00

Oct	Open	High	Low	Close
1	0-18	0-19H	0-17	0-17
2	0-16	0-17	0-16	0-16
3	0-11	0-11	0-08	0-08
6	0-07	0-07	0-06	0-06
7	0-06	0-08	0-05	0-05
8	0-06	0-07	0-06	0-06
9	0-07	0-07	0-05	0-06
10	0-06	0-09	0-06	0-07
13	0-07	0-07	0-06	0-06
14	0-05	0-10	0-05	0-10
15	0-10	0-12	0-10	0-10
16	0-09	0-10	0-09	0-09
17	0-10	0-11	0-10	0-10
20	0-12	0-13	0-12	0-13
21	0-09	0-09	0-07	0-08
22	0-09	0-10	0-05	0-05
23	0-03	0-05	0-03	0-04
24	0-04	0-04	0-04	0-04
27	0-02	0-03	0-02	0-02
28	0-02	0-02	0-02	0-02
29	0-02	0-02	0-02	0-02
30	0-01	0-01	0-01L	0-01
31	0-01	0-01	0-01	0-01

86Dec Strike 100.00

Oct	Open	High	Low	Close	
1	0-41	0-45H	0-38	0-40	
2	0-44	0-44	0-40	0-40	
3	0-29	0-29	0-21	0-23	0-24
6	0-19	0-19	0-16	0-17	
7	0-16	0-20	0-16	0-17	
8	0-19	0-21	0-17	0-20	
9	0-22	0-23	0-18	0-18	
10	0-21	0-21	0-19	0-20	
13	0-24	0-27	0-22	0-22	
14	0-20	0-35	0-20	0-35	
15	0-38	0-43	0-32	0-32	
16	0-30	0-34	0-28	0-34	
17	0-36	0-36	0-31	0-31	
20	0-42	0-45	0-40	0-45	
21	0-39	0-39	0-28	0-30	
22	0-38	0-38	0-18	0-18	
23	0-15	0-15	0-09	0-11	
24	0-10	0-11	0-09	0-11	
27	0-11	0-11	0-07	0-07	
28	0-07	0-08	0-06	0-08	
29	0-11	0-11	0-05	0-05	
30	0-03	0-03	0-03L	0-03	
31	0-03	0-03	0-03	0-03	

86Dec Strike 102.00

Oct	Open	High	Low	Close	
1	1-25	1-34	1-20	1-25	
2	1-32	1-32	1-26	1-28	
3	1-01	1-01	0-52	0-56	
6	0-49	0-49	0-47	0-48	
7	0-46	0-52	0-45	0-46	
8	0-53	0-59	0-45	0-59	
9	0-58	0-59	0-51	0-51	
10	0-58	0-58	0-56	0-56	
13	1-03	1-05	1-00	1-00	
14	1-00	1-27	0-56	1-27	
15	1-31	1-34	1-20	1-20	
16	1-14	1-22	1-14	1-22	
17	1-24	1-30	1-20	1-22	
20	1-46	1-49H	1-40	1-49	
21	1-31	1-31	1-15	1-18	
22	1-30	1-30	0-59	0-59	
23	0-54	0-54	0-39	0-44	0-43
24	0-46	0-46	0-41	0-45	
27	0-46	0-47	0-35	0-36	
28	0-33	0-40	0-30	0-40	
29	0-44	0-46	0-26	0-27	
30	0-16	0-23	0-14L	0-18	
31	0-16	0-20	0-14	0-16	

86Dec Strike 104.00

Oct	Open	High	Low	Close
1	2-54	2-54	2-43	2-43
2	2-45	2-50	2-45	2-50
3	2-00	2-02	1-62	1-62
6	1-49	1-51	1-49	1-51
7	1-52	1-55	1-48	1-48
8	1-58	2-06	1-46	2-06
9	2-11	2-11	1-58	1-58
10	2-06	2-09	2-01	2-04
13	2-25	2-30	2-20	2-20
14	2-10	2-62	2-07	2-59
15				2-48N
16				2-55N
17				2-58N
20				3-29N
21	3-10	3-10H	2-52	2-54
22	2-33	2-33	2-22	2-22
23				1-61N
24	2-00	2-07	2-00	2-07
27	2-16	2-16	1-52	1-52
28	1-49	1-59	1-46	1-59
29	1-58	1-58	1-34	1-34
30	1-06	1-19	1-06L	1-13
31	1-13	1-18	1-10	1-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 106.00				**86Dec Strike 108.00**			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				4-23N				6-18N
2				4-34N				6-30N
3				3-38N				5-29N
6				3-24N				5-18N
7				3-20N				5-13N
8				3-49N	5-38	5-42H	5-38L	5-42
9				3-33N				5-24N
10				3-48N				5-44N
13				4-02N				6-00N
14				4-52N				6-52N
15				4-36N				6-34N
16				4-46N				6-48N
17				4-52N				6-52N
20				5-26N				7-26N
21				4-46N				6-46N
22				4-17N				6-16N
23				3-49N				5-50N
24				4-00N				6-00N
27				3-42N				5-42N
28				3-50N				5-50N
29				3-19N				5-18N
30				2-55N				4-52N
31				2-61N				4-58N

Put volume of sales Reported in contracts—Future 86Dec

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				1L	106	139	164	276	50			736
2				10	83	13	213	293	3			615
3				6	36	158	305	1,106	308H			1,919
6				61H	8	262	519	260	4			1,114
7			20H	20	3	262	468	319	44			1,136
8				1		51	90	217	8		5H	372L
9					1L	12	144	331	12			500
10						162	180	62	2L			406
13						804H	757	78	4			1,643
14				5	125H	115	1,257H	333	6			1,841
15					106	3L	516	221				846
16					33	305	266	164				768
17					4	49	524	275				852
20						148	533	457				1,138
21						36	304	34L	2			376
22						84	537	346	10			977
23						588	539	395				1,522
24						354	357	1,057	5			1,773
27						125	820	504	2			1,451
28					3	324	475	276	29			1,107
29							127	773	2			902
30						62	1,044	1,339H	9			2,454H
31						250	4L	291	2			547
TOTAL			20	104	508	4,306	10,143	9,407	502		5	24,995

Put open contracts Reported in contracts—Future 86Dec

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	138H		131H	2,158	3,404L	2,747L	7,138	3,477	518	40H	17H	19,768
2	138		131	2,168	3,437H	2,748	7,259	3,371	515	40	17	19,824
3	138		131	2,173H	3,433	2,865	7,129	3,196L	559H	40	17	19,681L
6	138		131	2,164	3,436	3,007	7,020	3,276	509	40	17	19,738
7	138		131	2,144L	3,432	3,203	7,158	3,387	479	40	17	20,129
8	138		131	2,145	3,424	3,156	6,981	3,324	476	40	17	19,832
9	138		131	2,145	3,425	3,133	7,053	3,496	475	40	17	20,053
10	138		131	2,145	3,425	3,222	7,048	3,546	475	40	17	20,187
13	138		131	2,145	3,425	3,572H	6,804L	3,552	473	40	17	20,297
14	138		131	2,150	3,430	3,523	7,052	3,766	468	40	17	20,715
15	138		131	2,150	3,428	3,522	6,901	3,765	468	40	17	20,560
16	138		131	2,150	3,428	3,394	7,030	3,897	468	40	17	20,693
17	138		131	2,150	3,426	3,399	7,149	3,858	468	40	17	20,776
20	138		131	2,150	3,426	3,498	7,083	4,091	468	40	17	21,042
21	138		131	2,150	3,426	3,480	7,222	4,100	467	40	17	21,171H
22	138		131	2,150	3,426	3,445	7,345	3,957	457L	40	17	21,106
23	138		131	2,150	3,426	3,289	7,193	4,142	457	40	17	20,983
24	138		131	2,150	3,426	3,196	7,174	4,033	457	40	17	20,762
27	138		131	2,150	3,426	3,192	7,297	3,640	457	40	17	20,488
28	138		131	2,150	3,426	3,232	7,384	3,681	457	40	17	20,656
29	138		131	2,150	3,426	3,232	7,388H	3,920	457	40	17	20,899
30	138		131	2,150	3,423	3,292	6,902	4,240	457	40	17	20,790
31	138		131	2,150	3,433	3,107	6,899	4,345H	457	40	17	20,717

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-08	0-08**H**	0-03**L**	0-03				0-08**N**				0-16**N**
2				0-03**N**				0-09**N**				0-17**N**
3				0-03**N**				0-07**N**				0-12**N**
6				0-03**N**				0-06**N**	0-10	0-10**H**	0-10**L**	0-10
7				0-03**N**				0-05**N**				0-09**N**
8				0-03**N**				0-05**N**				0-09**N**
9				0-03**N**				0-06**N**				0-11**N**
10				0-03**N**				0-07**N**				0-14**N**
13				0-04**N**				0-08**N**				0-15**N**
14				0-04**N**				0-09**N**				0-19**N**
15				0-04**N**				0-08**N**				0-17**N**
16				0-04**N**				0-08**N**				0-17**N**
17				0-04**N**				0-07**N**				0-15**N**
20				0-04**N**				0-08**N**				0-18**N**
21				0-04**N**				0-07**N**				0-15**N**
22				0-03**N**				0-06**N**				0-12**N**
23				0-02**N**				0-05**N**				0-10**N**
24				0-01**N**				0-03**N**				0-09**N**
27				0-01**N**				0-02**N**				0-06**N**
28				0-01**N**				0-03**N**				0-07**N**
29				0-01**N**				0-02**N**				0-05**N**
30				0-01**N**				0-02**N**				0-04**N**
31				0-01**N**	0-04	0-04**H**	0-02**L**	0-02				0-05**N**

	87Mar Strike 94.00				87Mar Strike 96.00				87Mar Strike 98.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					0-45	0-45	0-45	0-45				1-11**N**
2								0-47**N**				1-12**N**
3								0-32**N**				0-55**N**
6								0-29**N**				0-50**N**
7	0-19	0-19**H**	0-16**L**	0-16				0-26**N**				0-45**N**
8				0-17**N**	0-32	0-32	0-29	0-32	0-50	0-54	0-49	0-54
9				0-18**N**	0-38	0-38	0-33	0-35	0-56	0-59	0-53	0-53
10				0-24**N**	0-45	0-45	0-45	0-45	0-61	1-00	0-61	1-00
13				0-25**N**				0-36**N**				1-02**N**
14				0-31**N**				0-48**N**	1-00	1-18	0-62	1-18
15				0-30**N**				0-48**N**	1-20	1-20	1-12	1-12
16				0-30**N**				0-48**N**				1-14**N**
17				0-28**N**	0-48	0-48**H**	0-46	0-46				1-12**N**
20				0-32**N**				0-52**N**	1-20	1-29**H**	1-20	1-23
21				0-29**N**				0-46**N**	1-17	1-17	1-12	1-12
22				0-24**N**	0-48	0-48	0-40	0-40	1-08	1-08	1-03	1-03
23				0-19**N**				0-33**N**				0-56**N**
24				0-18**N**	0-33	0-33	0-31	0-31				0-53**N**
27				0-14**N**				0-26**N**				0-48**N**
28				0-15**N**	0-26	0-27	0-26	0-27	0-46	0-48	0-46	0-48
29				0-12**N**	0-25	0-25	0-23**L**	0-23				0-41**N**
30				0-10**N**				0-17**N**	0-31	0-37	0-31**L**	0-35
31				0-10**N**				0-18**N**	0-34	0-37	0-31	0-32

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1-56**N**								
2	1-56	1-56	1-52	1-52								
3	1-28	1-35	1-25	1-25								
6	1-20	1-20	1-19	1-19	2-02	2-04	2-02	2-04				
7	1-18	1-18	1-13	1-13	2-06	2-06	1-62	1-62	3-19	3-19	3-06**L**	3-06
8				1-25**N**				2-14**N**				3-28**N**
9	1-34	1-34	1-25	1-25				2-10**N**				3-21**N**
10	1-36	1-38	1-34	1-35	2-24	2-24	2-24	2-24				3-36**N**
13				1-43**N**				2-37**N**				3-52**N**
14	1-47	1-62	1-47	1-62				3-00**N**	3-54	4-23**H**	3-51	4-23
15	2-03	2-05	1-55	1-55	2-57	2-57**H**	2-50	2-50				4-08**N**
16	1-53	1-56	1-52	1-56				2-55**N**				4-13**N**
17	1-57	1-57	1-56	1-56				2-53**N**				4-13**N**
20	2-08	2-13**H**	2-08	2-10				3-13**N**				4-43**N**
21	2-02	2-02	1-57	2-00				2-57**N**				4-18**N**
22	1-60	1-61	1-42	1-43				2-34**N**				3-53**N**
23	1-26	1-28	1-24	1-24	2-16	2-16	2-12	2-15				3-26**N**
24	1-26	1-27	1-22	1-24	2-16	2-17	2-16	2-17	3-38	3-38	3-35	3-35
27	1-29	1-29	1-19	1-20	2-06	2-06	2-04	2-04				3-18**N**
28	1-16	1-18	1-13	1-18	2-06	2-08	2-06	2-08				3-24**N**
29	1-23	1-23	1-09	1-09	1-59	1-59	1-56	1-56				3-02**N**
30	1-00	1-05	0-55**L**	0-62	1-36	1-46	1-34**L**	1-40				2-45**N**
31	0-62	1-01	0-57	0-62	1-43	1-46	1-37	1-41				2-49**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Oct	Open	High	Low	Close
1				5-40N
2				5-46N
3				4-53N
6				4-41N
7				4-35N
8				4-60N
9				4-51N
10				5-03N
13				5-20N
14				5-61N
15				5-44N
16				5-53N
17				5-53N
20				6-22N
21				5-57N
22				5-26N
23				4-61N
24				5-08N
27				4-52N
28				4-58N
29				4-32N
30				4-06N
31				4-13N

Put volume of sales Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	65H				2						67
2	34L						2L				36
3							13				13L
6			250H				4	50			304
7							200	200H	20L		420
8				1H	250	150					401
9					800H	145	170				1,115
10					1L	25	250				276
13											
14						420H	100	9L	410H		939
15						50	202	30			282
16							101				101
17					30		101				131
20						12	81				93
21						2L	2,394H				2,396H
22					1	10	539				550
23							81				81
24					2		295	41	368		706
27							340	19			359
28					150	300	970	20			1,440
29					100		3				103
30						85	507	139			731
31		6H				175	174	36			391
TOTAL	99	6	250	1	1,336	1,374	6,527	544	798		10,935

Put open contracts Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	99L	740L	550H		10L	26L	48			90H	1,563L
2	133H	740	550		10	26	33L			90	1,582
3	133	740	550		10	26	34			90	1,583
6	133	740	550		10	26	36	50L		90	1,635
7	133	740	550		10	26	234	250	20L	90	2,053
8	133	740	550	1H	258	151	234	250	20	90	2,427
9	133	740	550	1	1,058	196	404	250	20	90	3,442
10	133	740	550	1	1,059	196	654	250	20	90	3,693
13	133	740	550	1	1,059	196	654	250	20	90	3,693
14	133	740	550	1	1,059	420	754	259	430H	90	4,436
15	133	740	550	1	1,059	470	955	289	430	90	4,717
16	133	740	550	1	1,059	470	956	289	430	90	4,718
17	133	740	550	1	1,089	470	955	289	430	90	4,747
20	133	740	550	1	1,089	480	1,023	289	430	90	4,825
21	133	740	550	1	1,089	480	3,332	289	430	90	7,134
22	133	740	550	1	1,090	490	3,551H	289	430	90	7,364H
23	133	740	550	1	1,090	490	3,527	289	430	90	7,340
24	133	740	550	1	1,092H	490	3,300	311	278	90	6,985
27	133	740	550	1	1,092	490	2,998	330	278	90	6,702
28	133	740	550	1	992	596H	2,198	350	278	90	5,928
29	133	740	550	1	892	596	2,201	350	278	90	5,831
30	133	740	550	1	892	591	2,289	489	278	90	6,053
31	133	743H	550	1	892	581	2,462	505H	278	90	6,235

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 94.00				87Jun Strike 96.00				87Jun Strike 98.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-43**N**								
2				0-42**N**								
3				0-30**N**								
6				0-29**N**								
7				0-28**N**								
8				0-32**N**								
9				0-32**N**								
10				0-39**N**								
13				0-43**N**								
14				0-54**N**								
15				0-52**N**								
16				0-54**N**								
17				0-49**N**								
20				0-56**N**								
21				0-56**N**								
22				0-51**N**								
23				0-43**N**								
24				0-40**N**								
27				0-34**N**								
28				0-40**N**								
29				0-32**N**								
30				0-30**N**	0-54	0-54**H**	0-50**L**	0-50	1-17	1-17**H**	1-11**L**	1-11
31				0-31**N**				0-52**N**				1-10**N**

Put volume of sales Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	TOTAL
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27				
28				
29				
30		4**H**	5**H**	9**H**
31				
TOTAL		4	5	9

Put open contracts Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	TOTAL
1	10**H**			10**L**
2	10			10
3	10			10
6	10			10
7	10			10
8	10			10
9	10			10
10	10			10
13	10			10
14	10			10
15	10			10
16	10			10
17	10			10
20	10			10
21	10			10
22	10			10
23	10			10
24	10			10
27	10			10
28	10			10
29	10			10
30	10	4**H**	5**H**	19**H**
31	10	4	5	19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 90.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 92.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 94.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 96.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5	0-01	0-01**H**	0-01**L**	0-01
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 98.00

Nov	Open	High	Low	Close
3	0-01	0-01**H**	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5				0-01**N**
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 100.00

Nov	Open	High	Low	Close
3	0-02	0-03**H**	0-02	0-02
4	0-03	0-03	0-02	0-02
5				0-02**N**
6	0-02	0-02	0-02	0-02
7	0-03	0-03	0-02	0-02
10	0-02	0-02	0-02	0-02
11	0-01	0-01	0-01**L**	0-01
12				0-01**N**
13	0-01	0-01	0-01	0-01
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 102.00

Nov	Open	High	Low	Close	
3	0-14	0-14	0-10	0-11	0-12
4	0-15	0-15	0-10	0-12	
5	0-10	0-11	0-08	0-08	
6	0-11	0-16	0-11	0-16	
7	0-26	0-26**H**	0-17	0-18	
10	0-25	0-25	0-14	0-14	
11	0-10	0-10	0-07	0-09	
12	0-05	0-08	0-04	0-04	
13	0-02	0-03	0-02	0-03	
14	0-01	0-01	0-01**L**	0-01	
17					
18					
19					
20					
21					
24					
25					
26					
27	**HOLIDAY**				
28					

86Dec Strike 104.00

Nov	Open	High	Low	Close
3	1-07	1-07	0-55**L**	1-00
4	1-07	1-08	0-62	1-02
5	0-63	1-04	0-62	0-62
6	1-06	1-28	1-06	1-28
7	1-53	1-54	1-39	1-47
10	1-60	1-60**H**	1-41	1-41
11	1-32	1-36	1-32	1-36
12	1-23	1-40	1-22	1-22
13	1-17	1-17	1-08	1-17
14				1-06**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 106.00				86Dec Strike 108.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				2-44**N**				4-42**N**
4				2-49**N**				4-48**N**
5	2-44	2-47	2-44**L**	2-47				4-46**N**
6	3-00	3-20**H**	3-00	3-20				5-20**N**
7				3-46**N**				5-46**N**
10				3-40**N**				5-40**N**
11				3-36**N**				5-36**N**
12				3-22**N**				5-22**N**
13				3-16**N**	5-15	5-16**H**	5-15	5-16
14	3-13	3-14	3-06	3-06	5-07	5-07	5-06**L**	5-06
17								
18								
19								
20								
21								
24								
25								
26								
27	**HOLIDAY**				**HOLIDAY**			
28								

Put volume of sales Reported in contracts—Future 86Dec

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
3						10	108	987**H**	46			1,151
4						10	60	348	2**L**			420
5					2**H**		401	700	76**H**			1,179**H**
6						45**H**	81	820	71	1**L**		1,018
7						4	146	940	53	3		1,146
10							245	619	21			885
11							151	59**L**	4			214**L**
12						1**L**	5**L**	879	2			887
13				1**H**			504	537	12		2**L**	1,056
14							510**H**	164		30**H**	15**H**	719
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**											
28												
TOTAL				1	2	70	2,211	6,053	287	34	17	8,675

Put open contracts Reported in contracts—Future 86Dec

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
3	138**H**		131**H**	2,150**H**	3,433**H**	3,097**H**	6,797	5,031	457	40	17**H**	21,291**H**
4	138		131	2,150	3,423**L**	3,087	6,802**H**	4,994	457	40	17	21,239
5	138		131	2,150	3,423	3,087	6,783	4,818	458**H**	40	16	21,044
6	138		131	2,150	3,423	3,062**L**	6,699	5,141	430	41**H**	16	21,231
7	138		131	2,150	3,423	3,062	6,626	5,191**H**	410	39	16	21,186
10	138		131	2,150	3,423	3,062	6,526	5,129	383**L**	30**L**	15**L**	20,987
11	138		131	2,150	3,423	3,062	6,507	4,720	383	30	15	20,559
12	138		131	2,150	3,423	3,062	6,401	4,469	383	30	15	20,202
13	138		131	2,149**L**	3,423	3,062	5,990**L**	4,275**L**	383	30	15	19,596**L**
14												
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**											
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 90.00

Nov	Open	High	Low	Close
3				0-02**N**
4				0-02**N**
5				0-02**N**
6				0-02**N**
7				0-02**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 92.00

Nov	Open	High	Low	Close
3				0-05**N**
4				0-04**N**
5				0-03**N**
6				0-03**N**
7				0-03**N**
10				0-03**N**
11				0-03**N**
12				0-03**N**
13				0-03**N**
14				0-02**N**
17				0-02**N**
18				0-02**N**
19				0-02**N**
20				0-02**N**
21				0-02**N**
24				0-02**N**
25				0-02**N**
26				0-02**N**
27	**HOLIDAY**			
28				0-02**N**

87Mar Strike 94.00

Nov	Open	High	Low	Close
3				0-08**N**
4				0-09**N**
5				0-09**N**
6				0-09**N**
7				0-09**N**
10				0-08**N**
11				0-07**N**
12				0-07**N**
13				0-07**N**
14				0-05**N**
17	0-04	0-04	0-04	0-04
18	0-06	0-06**H**	0-06	0-06
19	0-04	0-04	0-04	0-04
20				0-03**N**
21				0-03**N**
24				0-03**N**
25	0-03	0-03	0-03**L**	0-03
26				0-03**N**
27	**HOLIDAY**			
28				0-03**N**

87Mar Strike 96.00

Nov	Open	High	Low	Close
3	0-18	0-18	0-16	0-16
4				0-16**N**
5				0-15**N**
6				0-18**N**
7	0-20	0-20**H**	0-18	0-18
10	0-18	0-18	0-14	0-14
11	0-14	0-14	0-13	0-13
12	0-10	0-13	0-10	0-12
13				0-11**N**
14				0-10**N**
17				0-07**N**
18				0-10**N**
19				0-07**N**
20	0-07	0-07	0-07	0-07
21				0-05**N**
24	0-05	0-05	0-03**L**	0-04
25				0-04**N**
26				0-04**N**
27	**HOLIDAY**			
28				0-04**N**

87Mar Strike 98.00

Nov	Open	High	Low	Close
3				0-28**N**
4				0-30**N**
5	0-27	0-28	0-27	0-28
6	0-33	0-33	0-31	0-31
7	0-35	0-35**H**	0-32	0-33
10	0-35	0-35	0-28	0-28
11	0-27	0-27	0-25	0-25
12	0-23	0-24	0-23	0-24
13	0-26	0-26	0-24	0-24
14	0-22	0-22	0-20	0-20
17				0-15**N**
18	0-19	0-21	0-18	0-21
19	0-18	0-18	0-16	0-16
20	0-14	0-15	0-13	0-13
21	0-12	0-12	0-09	0-10
24				0-08**N**
25	0-08	0-08	0-08**L**	0-08
26	0-10	0-10	0-08	0-08
27	**HOLIDAY**			
28	0-08	0-08	0-08	0-08

87Mar Strike 100.00

Nov	Open	High	Low	Close	
3	0-52	0-55	0-52	0-55	
4	0-59	0-59	0-52	0-55	
5	0-55	0-55	0-52	0-52	
6	0-56	0-62	0-53	0-62	
7	1-09	1-09**H**	0-62	1-02	
10	1-03	1-03	0-54	0-54	
11	0-53	0-53	0-51	0-51	
12	0-48	0-57	0-47	0-50	
13	0-44	0-51	0-44	0-49	
14	0-47	0-47	0-41	0-42	
17	0-43	0-43	0-34	0-34	
18	0-37	0-47	0-37	0-46	0-45
19	0-38	0-38	0-33	0-33	
20	0-34	0-34	0-29	0-29	
21	0-26	0-26	0-23	0-25	
24	0-21	0-21	0-19	0-19	
25	0-18	0-21	0-18**L**	0-21**B**	
26	0-20	0-23	0-19	0-19	
27	**HOLIDAY**				
28	0-19	0-19	0-19	0-19	

87Mar Strike 102.00

Nov	Open		High	Low	Close	
3	1-28		1-35	1-28	1-33	
4	1-30		1-33	1-30	1-33	
5	1-33		1-33	1-28	1-28	
6	1-33	1-32	1-46	1-31	1-46	
7	1-57		1-58	1-48	1-50	1-53
10	1-63		1-63**H**	1-41	1-41	
11	1-38		1-38	1-36	1-38	
12	1-30		1-42	1-30	1-32	
13	1-28		1-31	1-24	1-31	
14	1-27		1-27	1-19	1-22	
17	1-20		1-22	1-06	1-07	
18	1-10		1-24	1-09	1-20	
19	1-14		1-14	1-03	1-03	
20	1-05		1-05	0-59	1-00	
21	0-55		0-60	0-54	0-55	
24	0-49		0-49	0-44	0-44	
25	0-40		0-52	0-40**L**	0-52	
26	0-49		0-58	0-48	0-48	
27	**HOLIDAY**					
28	0-48		0-51	0-48	0-49	

87Mar Strike 104.00

Nov	Open	High	Low	Close
3				2-35**N**
4				2-39**N**
5				2-32**N**
6				2-54**N**
7				3-06**N**
10				2-58**N**
11				2-55**N**
12				2-47**N**
13				2-44**N**
14	2-35	2-35**H**	2-30	2-30
17	2-31	2-32	2-09	2 10
18	2-13	2-29	2-13	2-27
19	2-09	2-09	2-02	2-02
20	2-00	2-01	1-56	1-62
21	1-52	1-55	1-48	1-48
24	1-40	1-42	1-35	1-35
25	1-27	1-51	1-27**L**	1-50
26	1-47	1-56	1-43	1-43
27	**HOLIDAY**			
28	1-45	1-46	1-44	1-44

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Nov	Open	High	Low	Close
3				3-60N
4				4-02N
5				3-60N
6				4-23N
7				4-45N
10				4-33N
11				4-31N
12				4-22N
13				4-18N
14	4-10	4-16H	4-00	4-02
17				3-37N
18				3-61N
19				3-28N
20				3-24N
21				3-10N
24				2-59N
25				3-19N
26	3-23	3-23	3-08L	3-08
27	**HOLIDAY**			
28				3-08N

Put volume of sales Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3					1L		33	74			108L
4							545	36L			581
5						51	48	249			348
6						8	966	646			1,620
7					25	151	2,219	707			3,102
10					100	285	955	272			1,612
11					3	21	117	90			231
12					525H	11	2,529H	1,515H			4,580H
13						3	742	52			797
14						21	1,264	888	8	40H	2,221
17				1L		30	914	669	41		1,655
18						355H	467	1,494	268		2,584
19				5		97	1,747	344	2L		2,195
20					200	222	201	1,077	370		2,070
21						13	293	441	5		752
24					2		176	139	147		464
25				10H		11	20	542	691H		1,274
26						255	29	220	121	20L	645
27	**HOLIDAY**										
28						1L	2L	231	225		459
TOTAL				16	856	1,535	13,267	9,686	1,878	60	27,298

Put open contracts Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	133H	740H	550H	1L	833L	581L	2,484	579L	278L	90L	6,329
4	133	740	550	1	893	581	2,270L	595	278	90	6,131L
5	133	740	550	1	893	631	2,306	844	278	90	6,466
6	133	740	550	1	893	631	3,216	1,192	278	90	7,724
7	133	740	550	1	918	782	3,729	1,561	278	90	8,782
10	133	740	550	1	1,018	1,036	3,206	1,316	278	90	8,368
11	133	740	550	1	1,021	1,056	3,205	1,271	278	90	8,345
12	133	740	550	1	1,046	1,067	4,829	2,116	278	90	10,850
13	133	740	550	1	1,046	1,070	5,358	2,115	278	90	11,381
14	133	740	550	1	996	1,091	5,879	2,721	286	115	12,512
17	133	740	550	1	996	1,121	5,441	3,166	285	115	12,548
18	133	740	550	1	996	1,361	5,678	3,546	359	115	13,479
19	133	740	550	6	996	1,415	6,191	3,668	361	115	14,175
20	133	740	550	6	1,186H	1,285	6,742H	4,010	455	115	15,222
21	133	740	550	6	1,186	1,286	6,691	4,421	456	115	15,584
24	133	740	550	6	1,186	1,286	6,722	4,526	529	115	15,793
25	133	740	550	15H	1,186	1,291	6,726	4,751	1,052	115	16,559
26	133	740	550	15	1,186	1,468H	6,510	4,943	1,104	135H	16,784
27	**HOLIDAY**										
28	133	740	550	15	1,186	1,219	6,510	5,170H	1,142H	135	16,800H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 94.00

Nov	Open	High	Low	Close
3				0-28N
4				0-27N
5				0-24N
6				0-29N
7				0-31N
10				0-26N
11				0-23N
12				0-21N
13				0-21N
14				0-18N
17				0-15N
18				0-19N
19				0-16N
20				0-14N
21				0-11N
24				0-09N
25				0-09N
26				0-08N
27	HOLIDAY			
28				0-08N

87Jun Strike 96.00

Nov	Open	High	Low	Close
3				0-40N
4				0-40N
5				0-36N
6				0-43N
7				0-46N
10				0-40N
11				0-36N
12				0-32N
13				0-32N
14				0-29N
17				0-24N
18				0-30N
19				0-26N
20				0-22N
21				0-19N
24				0-15N
25				0-15N
26				0-13N
27	HOLIDAY			
28				0-15N

87Jun Strike 98.00

Nov	Open	High	Low	Close
3				0-63N
4				0-63N
5				0-59N
6				1-03N
7				1-10N
10				1-02N
11				0-60N
12				0-57N
13				0-57N
14				0-51N
17				0-42N
18				0-51N
19	0-44	0-44H	0-42	0-42
20				0-39N
21	0-36	0-36	0-34L	0-34
24				0-28N
25				0-29N
26				0-27N
27	HOLIDAY			
28				0-27N

87Jun Strike 100.00

Nov	Open	High	Low	Close
3	1-38	1-38H	1-38	1-38
4				1-35N
5				1-32N
6				1-45N
7				1-54N
10				1-45N
11				1-37N
12				1-31N
13	1-35	1-35	1-35	1-35
14	1-33	1-33	1-23	1-23
17	1-13	1-13	1-11	1-11
18	1-15	1-24	1-15	1-24
19				1-10N
20	1-09	1-09	1-07	1-07
21				0-63N
24				0-54N
25				0-57N
26				0-53N
27	HOLIDAY			
28	0-57	0-57	0-54L	0-54

Put volume of sales Reported in contracts—Future 87Jun

Nov	94.00	96.00	98.00	100.00	TOTAL
3				10	10
4					
5					
6					
7					
10					
11					
12					
13				15H	15H
14				1L	1L
17				2	2
18				2	2
19			2H		2
20				1	1
21			2	1	3
24					
25					
26					
27	HOLIDAY				
28				10	10
TOTAL			4	42	46

Put open contracts Reported in contracts—Future 87Jun

Nov	94.00	96.00	98.00	100.00	TOTAL
3	10H	4H	5L	10L	29L
4	10	4	5	10	29
5	10	4	5	10	29
6	10	4	5	10	29
7	10	4	5	10	29
10	10	4	5	10	29
11	10	4	5	10	29
12	10	4	5	10	29
13	10	4	5	25	44
14	10	4	5	26	45
17	10	4	5	26	45
18	10	4	5	26	45
19	10	4	6H	26	46
20	10	4	6	26	46
21	10	4	5	26	45
24	10	4	5	26	45
25	10	4	5	26	45
26	10	4	5	26	45
27	HOLIDAY				
28	10	4	5	36H	55H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Dec	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
5				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 90.00

Dec	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
5				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 92.00

Dec	Open	High	Low	Close
1				0-02N
2				0-02N
3				0-02N
4				0-01N
5				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 94.00

Dec	Open	High	Low	Close
1				0-03N
2				0-03N
3				0-03N
4				0-02N
5				0-02N
8				0-02N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-02N
16				0-02N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 96.00

Dec	Open	High	Low	Close
1				0-04N
2				0-03N
3				0-05N
4				0-03N
5	0-03	0-03H	0-03L	0-03
8				0-03N
9				0-02N
10				0-02N
11				0-02N
12				0-02N
15				0-03N
16				0-03N
17				0-02N
18				0-02N
19				0-02N
22				0-02N
23				0-02N
24				0-02N
25	HOLIDAY			
26				0-02N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 98.00

Dec	Open	High	Low	Close
1				0-09N
2	0-06	0-06	0-05	0-06
3	0-06	0-07	0-06	0-07
4	0-04	0-04	0-04	0-04
5	0-05	0-08H	0-05	0-08
8				0-05N
9	0-05	0-05	0-04	0-04
10	0-04	0-04	0-04	0-04
11	0-04	0-05	0-04	0-05
12	0-05	0-05	0-05	0-05
15				0-05N
16				0-04N
17				0-03N
18				0-03N
19				0-03N
22				0-03N
23				0-03N
24				0-03N
25	HOLIDAY			
26				0-03N
29	0-02	0-02	0-02L	0-02
30	0-02	0-03	0-02	0-03
31				0-03N

87Mar Strike 100.00

Dec	Open	High	Low	Close	
1	0-21	0-24H	0-21	0-22	
2	0-21	0-21	0-13	0-13	
3	0-12	0-17	0-12	0-17	
4	0-14	0-14	0-11	0-11	
5	0-13	0-19	0-13	0-19	
8	0-16	0-20	0-14	0-14	
9	0-14	0-14	0-12	0-12	
10	0-14	0-14	0-11	0-11	
11	0-11	0-14	0-10	0-13	
12	0-13	0-13	0-12	0-12	
15	0-15	0-17	0-13	0-13	
16	0-11	0-12	0-11	0-12	0-11
17	0-11	0-11	0-09	0-09	
18	0-08	0-09	0-06	0-09	
19	0-08	0-08	0-07	0-07	
22	0-08	0-08	0-06	0-06	
23	0-06	0-06	0-06	0-06	
24	0-06	0-06	0-06	0-06	
25	HOLIDAY				
26	0-05	0-06	0-05L	0-05	
29				0-08N	
30	0-07	0-10	0-07	0-10	
31	0-10	0-10	0-08	0-10	0-09

87Mar Strike 102.00

Dec	Open	High	Low	Close	
1	0-54	0-60H	0-52	0-53	
2	0-49	0-51	0-35	0-35	
3	0-35	0-39	0-31	0-39	
4	0-36	0-36	0-30	0-32	
5	0-35	0-47	0-35	0-47	
8	0-44	0-47	0-34	0-34	
9	0-36	0-36	0-30	0-34	0-35
10	0-34	0-34	0-27	0-28	
11	0-29	0-35	0-29	0-33	
12	0-35	0-37	0-31	0-33	
15	0-39	0-42	0-35	0-35	
16	0-30	0-34	0-30	0-31	
17	0-30	0-30	0-23	0-25	
18	0-21	0-25	0-20	0-25	
19	0-23	0-23	0-20	0-21	
22	0-23	0-23	0-20	0-20	
23	0-19	0-21	0-18L	0-19	
24	0-19	0-19	0-18	0-18	
25	HOLIDAY				
26	0-18	0-19	0-18	0-18	
29	0-19	0-26	0-19	0-26	
30	0-28	0-32	0-28	0-32	
31	0-31	0-33	0-29	0-33	

87Mar Strike 104.00

Dec	Open	High	Low	Close	
1	1-52	1-61H	1-49	1-49	
2	1-36	1-36	1-19	1-19	
3	1-10	1-22	1-08	1-22	
4	1-19	1-19	1-04	1-09	
5	1-16	1-37	1-15	1-37	
8	1-27	1-37	1-16	1-16	
9	1-21	1-21	1-11	1-16	
10	1-18	1-18	1-04	1-05	
11	1-07	1-21	1-07	1-19	
12	1-23	1-27	1-12	1-17	
15	1-27	1-32	1-21	1-21	
16	1-12	1-16	1-08	1-09	
17	1-09	1-09	1-03	1-06	
18	0-57	1-03	0-56	1-00	
19	1-00	1-00	0-57	0-61	
22	1-01	1-04	0-58	0-59	
23	0-56	0-57	0-51L	0-56	0-55
24	0-54	0-56	0-54	0-55	0-56
25	HOLIDAY				
26	0-53	0-56	0-53	0-55	
29	0-60	1-06	0-60	1-05	1-06
30	1-10	1-20	1-10	1-20	
31	1-18	1-26	1-14	1-24	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 106.00

Dec	Open	High	Low	Close
1	3-28	3-28H	3-16	3-16
2				2-36N
3				2-39N
4	2-15	2-17	2-15	2-17
5				2-60N
8				2-33N
9				2-31N
10	2-29	2-29	2-19	2-20
11	2-26	2-44	2-26	2-40
12				2-36N
15	2-55	2-55	2-44	2-45
16				2-27N
17				2-21N
18	2-03	2-18	2-03	2-16
19	2-17	2-17	2-08	2-11
22	2-22	2-22	2-06	2-08
23	2-02	2-02	1-62L	1-63
24	1-62	2-03	1-62	2-03
25	HOLIDAY			
26	2-00	2-07	2-00	2-03
29	2-22	2-31	2-22	2-31
30				2-48N
31	2-46	2-54	2-42	2-54

Put volume of sales Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1							26	105	77	20H	228
2						100H	160	569	96		925
3						50	206	547	261		1,064
4						10	219	488	478	2	1,197
5					3H	52	42	168	227		492
8							16	239	7		262
9						1L	3	460	137		601
10						4	123	250	398	1L	776
11						1	94	756	985	2	1,838
12						1	169	520	492		1,182
15							128	1,169	60	2	1,359
16							31	623	508		1,162
17							51	453	243		747
18							138	86	428	2	654
19							3	137	76	2	218
22							12	342	205	2	561
23							2L	1,051	358	2	1,413
24							11	59L	5L	2	77L
25	HOLIDAY										
26							12	112	121	2	247
29						1		308	2,369	10	2,688
30						5	69	92	2,693H		2,859
31							821H	1,738H	750	2	3,311H
TOTAL					3	225	2,336	10,272	10,974	51	23,861

Put open contracts Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	133H	740H	550H	15H	1,186H	1,219H	6,528H	5,168	1,096L	115H	16,750
2	133	740	550	15	1,186	1,119	6,446	5,129	1,145	115	16,578
3	133	740	550	15	1,186	1,069	6,242	5,259	1,266	115	16,575L
4	133	740	550	15	1,186	1,077	6,141	5,311	1,576	115	16,844
5	133	740	550	15	1,183L	1,039L	6,104L	5,379	1,726	115	16,984
8	133	740	550	15	1,183	1,039	6,114	5,587	1,731	115	17,207
9	133	740	550	15	1,183	1,065	6,114	5,750	1,773	115	17,438
10	133	740	550	15	1,183	1,066	6,219	5,841	1,997	115	17,859
11	133	740	550	15	1,183	1,065	6,309	6,178H	2,827	114	19,114
12	133	740	550	15	1,183	1,056	6,282	6,041	2,836	114	18,950
15	133	740	550	15	1,183	1,056	6,207	5,001L	2,734	113	17,732
16	133	740	550	15	1,183	1,056	6,187	5,544	2,827	113	18,348
17	133	740	550	15	1,183	1,056	6,148	5,686	2,890	113	18,514
18	133	740	550	15	1,183	1,056	6,147	5,687	2,904	113	18,528
19	133	740	550	15	1,183	1,056	6,148	5,770	2,915	112	18,622
22	133	740	550	15	1,183	1,056	6,135	5,694	3,104	111	18,721
23	133	740	550	15	1,183	1,056	6,133	5,392	3,093	110	18,405
24	133	740	550	15	1,183	1,056	6,122	5,398	3,095	109	18,401
25	HOLIDAY										
26	133	740	550	15	1,183	1,056	6,112	5,214	2,898	108L	18,009
29	133	740	550	15	1,183	1,055	6,112	5,123	3,726	108	18,745
30	133	740	550	15	1,183	1,053	6,110	5,056	5,640H	108	20,588
31	133	740	550	15	1,183	1,053	6,109	5,829	5,306	108	21,026H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 92.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5	0-05	0-05H	0-05L	0-05
8				0-03N
9				0-03N
10				0-02N
11				0-03N
12				0-03N
15				0-03N
16				0-02N
17				0-02N
18				0-02N
19				0-01N
22				0-02N
23				0-02N
24				0-02N
25	HOLIDAY			
26				0-02N
29				0-02N
30				0-02N
31				0-02N

87Jun Strike 94.00

Dec	Open	High	Low	Close
1				0-09N
2				0-06N
3				0-07N
4				0-06N
5				0-09N
8				0-06N
9				0-06N
10				0-05N
11				0-06N
12				0-06N
15				0-07N
16				0-06N
17				0-05N
18				0-05N
19				0-04N
22				0-05N
23				0-04N
24				0-04N
25	HOLIDAY			
26				0-03N
29				0-05N
30				0-06N
31				0-06N

87Jun Strike 96.00

Dec	Open	High	Low	Close
1				0-15N
2				0-11N
3				0-12N
4				0-09N
5				0-15N
8				0-13N
9				0-13N
10				0-12N
11				0-13N
12				0-13N
15				0-13N
16				0-11N
17				0-10N
18				0-09N
19				0-08N
22				0-08N
23				0-07N
24				0-08N
25	HOLIDAY			
26				0-07N
29				0-09N
30				0-11N
31				0-11N

87Jun Strike 98.00

Dec	Open	High	Low	Close
1				0-28N
2				0-22N
3				0-23N
4				0-19N
5				0-29N
8				0-24N
9				0-25N
10	0-22	0-22H	0-22L	0-22
11				0-23N
12				0-23N
15				0-27N
16				0-23N
17				0-21N
18				0-19N
19				0-18N
22				0-18N
23				0-16N
24				0-17N
25	HOLIDAY			
26				0-16N
29				0-20N
30				0-23N
31				0-23N

87Jun Strike 100.00

Dec	Open	High	Low	Close
1	1-04	1-04H	0-55	0-55
2	0-53	0-53	0-41	0-41
3	0-36	0-45	0-36	0-45
4	0-38	0-39	0-38	0-39
5				0-55N
8	0-49	0-52	0-46	0-46
9				0-46N
10	0-46	0-46	0-42	0-42
11				0-45N
12	0-52	0-52	0-48	0-48
15	0-52	0-52	0-50	0 50
16				0-43N
17				0-41N
18				0-37N
19				0-36N
22				0-35N
23	0-34	0-37	0-32L	0-32
24				0-34N
25	HOLIDAY			
26				0-33N
29				0-40H
30				0-46N
31				0-47N

87Jun Strike 102.00

Dec	Open	High	Low	Close
1				
2				
3	1-18	1-19	1-17	1-19
4				1-09N
5	1-28	1-35H	1-28	1-35
8				1-18N
9	1-20	1-20	1-18	1-18
10	1-14	1-14	1-12	1-12
11	1-28	1-28	1-28	1-28
12				1-28N
15				1-28N
16	1-20	1-21	1-20	1-21
17				1-14N
18				1-08N
19	1-12	1-12	1-10L	1-10
22				1-06N
23				1-01N
24				1-04N
25	HOLIDAY			
26				1-02N
29	1-15	1-16	1-15	1-16
30				1-24N
31				1-27N

87Jun Strike 104.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5	2-19	2-38H	2-19	2-38
8				2-17N
9				2-16N
10				2-07N
11				2-22N
12				2-22N
15				2-27N
16	2-19	2-19	2-12L	2-12
17				2-11N
18				2-01N
19				1-61N
22				1-62N
23				1-56N
24				1-59N
25	HOLIDAY			
26				1-57N
29				2-14N
30				2-26N
31				2-30N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 87Jun

Dec	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1					2L			2L
2					2			2
3					2	40H		42
4					15			15
5	99H					30	1L	130H
8					2			2
9						2		2
10					2	1L		3
11				5H		30		35
12					20H			20
15					2			2
16							100H	100
17						40		40
18								
19						18		18
22								
23					7			7
24								
25	HOLIDAY							
26								
29						20		20
30								
31						19		19
TOTAL	99			5	54	200	101	459

Put open contracts Reported in contracts—Future 87Jun

Dec	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1		10H	4H	5L	36			55L
2		10	4	5	36			55
3		10	4	5	36	40L		95
4		10	4	5	51	40		110
5	99H	10	4	5	51	70	1L	240
8	99	10	4	5	51	70	1	240
9	99	10	4	5	51	70	1	240
10	99	10	4	5	35L	71	1	225
11	99	10	4	10H	35	101	1	260
12	99	10	4	10	55H	101	1	280
15	99	10	4	10	54	101	1	279
16	99	10	4	10	54	101	101H	379
17	99	10	4	10	54	141	101	419
18	99	10	4	10	54	141	101	419
19	99	10	4	10	54	159	101	437
22	99	10	4	10	54	159	101	437
23	99	10	4	10	52	159	101	435
24	99	10	4	10	52	159	101	435
25	HOLIDAY							
26	99	10	4	10	52	159	101	435
29	99	10	4	10	52	179	101	455
30	99	10	4	10	52	179	101	455
31	99	10	4	10	52	198H	101	474H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	NASDAQ-100 futures **Chicago Board of Trade**
Basic trading unit	$250 times the value of the NASDAQ-100 Index, e.g., at 250.50, the value of the NASDAQ-100 futures contract is $62,625 ($250 times 250.50)
Price quotation	Quoted in points and .05 of a point
Minimum fluctuation	.05 of a point, or $12.50 per contract
Delivery method	NASDAQ-100 futures positions are marked-to-market daily according to the closing NASDAQ-100 futures prices. Positions are settled in cash at the closing value of the spot NASDAQ-100 on the last day of trading
Daily price limit	No daily price limit
Last trading day	Third Friday of the contract month
Hours of trading	8:15 a.m. to 3:15 p.m. Chicago time
Ticker symbol	ND

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	January 1986					February 1986					March 1986			
Jan	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**			
2	266.75	266.75	263.50	264.50		267.35	267.35	265.90	266.15					267.80**N**
3	264.00	264.75	263.40	264.25		265.90	266.40	265.40	265.90		266.50	268.05	266.50	267.55
6	265.00	265.25	261.90	262.75		266.95	266.95	263.65	264.45		268.75	268.75	265.60	266.15
7	263.40	267.00	263.40	266.90	267.00	265.10	268.70	265.10	268.60	268.70	266.85	270.35	266.85	270.35
8	268.00	268.50**H**	260.50	260.80	260.50	269.10	269.90**H**	262.35	262.35		270.85	271.60**H**	264.05	264.05
9	259.00	260.00	256.50**L**	258.70		260.70	261.40	258.30**L**	260.40		262.00	263.15	259.70**L**	262.10
10	258.60	260.25	258.10	259.50		261.10	261.50	260.50	261.20		262.00	263.30	261.90	262.85
13	257.75	259.30	257.75	259.30**B**		259.60	261.00	259.50	261.00		262.00	262.70	261.20	262.70
14	259.80	260.00	258.55	258.55		261.45	261.45	260.25	260.25		262.70	262.70	261.95	261.95
15	259.00	263.50	258.95	263.50		260.50	265.20	260.50	265.20		262.25	266.90	262.25	266.90
16	263.50	266.00	263.50	266.00	265.70	265.30	267.60	265.30	267.60		268.00	269.10	267.30	269.10
17	266.00	266.50	265.50	265.50		267.25	267.60	265.20	266.25		270.55	270.55	267.60	267.60
20						265.25	265.25	263.50	264.00		265.50	265.50	265.00	265.30
21						264.25	264.25	261.60	262.00					263.40**N**
22						262.50	263.10	260.75	260.75					262.30**N**
23						260.20	260.20	258.50	259.50		261.90	261.90	260.50	261.05
24						259.60	262.30	259.60	262.30		262.20	264.00	262.20	263.90
27						262.50	263.05	261.75	262.75		263.50	264.60	263.50	264.40
28						263.00	264.75	262.25	264.75		264.70	266.30	264.50	266.30
29						264.50	267.50	264.50	265.80		268.10	268.80	267.40	267.40
30						265.25	266.15	264.55	264.90		266.30	266.60	266.15	266.50
31						265.00	267.40	265.00	267.40		268.10	269.00	268.00	269.00

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	TOTAL
1	**HOLIDAY**			
2	35	1**L**		36
3	179	19	1**L**	199
6	338**H**	205**H**	11	554**H**
7	92	37	2	131
8	170	37	9	216
9	190	10	11	211
10	37	2	2	41
13	27**L**		1	28
14	57	69	16	142
15	74	8	7	89
16	79	8	9	96
17	48	49	3	100
20		34	1	35
21		64		64
22		161		161
23		81	17	98
24		25	1	26
27		37	1	38
28		43	1	44
29		75	53**H**	128
30		19	2	21**L**
31		39	8	47
TOTAL	1,326	1,023	156	2,505

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	TOTAL
1	**HOLIDAY**			
2	277	109	48	434
3	340**H**	110	48	498
6	299	182	47	528**H**
7	275	200**H**	46	521
8	233	185	43	461
9	190	180	33	403
10	191	180	34	405
13	190	180	33	403
14	161	136	23	320
15	132	136	21**L**	289
16	153	134	30	317
17	124**L**	111	29	264
20		105	28	133
21		99	28	127
22		84**L**	28	112**L**
23		121	28	149
24		124	29	153
27		119	30	149
28		104	31	135
29		100	57**H**	157
30		95	57	152
31		92	57	149

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	February 1986				March 1986				April 1986			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	267.75	270.10	267.40**L**	270.10	269.10	271.65	269.10**L**	271.65				
4	271.00	271.65	269.80	270.30	272.60	273.00	271.90	271.90				
5	271.00	272.75	270.75	272.75	273.00	274.30	272.50	274.30				
6	272.75	275.00	272.50	274.45	274.30	276.40	274.30	276.00				
7	273.00	276.00	272.30	276.00	275.85	278.25	275.85	277.70				
10	276.25	277.85	276.25	277.85	279.10	280.00	279.10	279.50				
11	277.25	278.50	277.15	278.00	278.85	280.10	278.75	279.80	281.00	281.40	280.95**L**	281.40
12	277.50	279.00	277.50	279.00				280.60**N**				282.20**N**
13	279.40	280.00	278.30	279.60	280.00	281.60	280.00	281.20				282.80**N**
14	280.25	282.00	280.25	282.00	282.10	283.60	282.00	283.60				285.20**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	282.00	282.80**H**	282.00	282.80	283.60	284.40**H**	283.60	284.40				286.00**N**
19	281.60	282.50	279.40	279.40	281.60	281.80	281.00	281.00				282.60**N**
20	279.00	280.00	278.90	280.00				281.60**N**				283.20**N**
21	281.25	282.65	281.00	282.20	283.00	284.25	282.90	283.80	284.80	286.00**H**	284.65	285.40
24					284.00	284.00	282.00	282.00	285.80	285.80	283.75	283.75
25					281.00	281.10	280.85	281.10	282.80	283.00	282.65	282.85
26					280.00	281.10	279.70	280.30	281.80	282.80	281.50	282.05
27					281.00	282.70	280.90	282.50				284.25**N**
28					284.00	284.20	282.90	282.90	285.80	286.00	284.65	284.65

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	TOTAL
3	34**H**	1**L**		35
4	25	1		26
5	24	18		42
6	22	2		24
7	12	4		16
10	19	17		36
11	18	1	2**H**	21
12	13			13
13	14	2		16
14	26	21		47**H**
17	**HOLIDAY**			
18	7	2		9
19	9	1		10
20	1**L**			1**L**
21	33	2	2	37
24		1	1**L**	2
25		1	1	2
26		26**H**	1	27
27		5		5
28		3	1	4
TOTAL	257	108	8	373

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	TOTAL
3	97	56		153
4	103	55		158
5	102	45		147
6	101	44		145
7	95**L**	42**L**		137
10	100	53		153
11	107	54		161
12	102	54		156
13	98	54		152
14	114**H**	57		171**H**
17	**HOLIDAY**			
18	108	57		165
19	109	58		167
20	108	58		166
21	103	57	2**L**	162
24		57	3	60**L**
25		57	4	61
26		71	5	76
27		73**H**	5	78
28		73	6**H**	79

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	March 1986				April 1986				May 1986			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	282.00	282.20	281.30	281.30	283.80	284.00	283.10	283.10				
4	283.00	284.00	282.00	282.00	284.80	285.80	283.80	283.80	286.50	287.60	285.60**L**	285.60
5	281.00	281.50	280.00**L**	281.00	282.80	283.30	281.80**L**	282.80				284.60**N**
6	281.60	283.00	281.60	283.00	283.40	284.80	283.40	284.80				286.60**N**
7	282.50	282.75	281.80	282.75	284.30	284.50	283.50	284.50				286.25**N**
10	282.00	285.80	282.00	285.80	283.70	287.50	283.70	287.50				289.20**N**
11	287.00	290.90	287.00	290.80	288.70	292.50	288.70	292.50				294.20**N**
12	293.40	296.00	293.00	294.50	295.00	297.10	294.70	296.20				297.90**N**
13	294.00	294.20	293.30	294.20	296.00	296.20	295.10	296.00				297.70**N**
14	295.60	297.00	294.70	295.00	297.30	298.70	296.50	296.80	299.50	300.50**H**	298.20	298.70
17	292.50	293.30	292.50	293.30	294.30	295.10	294.30	295.10	296.90	297.00	296.60	297.00
18	294.50	295.50	294.45	295.50	295.60	297.30	295.60	297.30	299.00	299.20	299.00	299.20
19	297.50	297.50**H**	295.60	295.60	299.30	299.50	297.30	297.40				299.30**N**
20	296.00	296.05	295.65	295.65				297.45**N**				299.35**N**
21				296.00**N**				297.80**N**				299.60**N**
24					295.00	295.50	295.00	295.50				297.25**N**
25								296.00**N**				297.70**N**
26					293.75	298.00	293.75	298.00				299.70**N**
27					299.40	300.80	298.00	300.10				301.80**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31					300.00	301.00**H**	300.00	301.00				302.90**N**

June 1986

Mar	Open	High	Low	Close
3				
4	288.15	289.40	287.40	287.40
5	286.40	287.00	285.40**L**	286.50
6	286.40	288.50	286.35	288.50
7	288.00	288.00	287.10	288.00
10	287.50	291.50	287.45	291.50
11	292.00	296.10	291.90	296.00
12	298.30	301.00	298.20	299.70
13	300.10	300.10	298.40	299.60
14	301.00	302.40	300.10	300.60
17	298.50	298.90	298.20	298.90
18	299.50	301.10	299.50	301.10
19	303.50	303.50	300.45	301.20
20				301.25**N**
21				301.40**N**
24				299.05**N**
25				299.50**N**
26	297.30	301.50	297.30	301.50
27				303.60**N**
28	**HOLIDAY**			
31	303.50	304.80**H**	303.50	304.80

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	1**L**	1**L**			2**L**
4	12	1	2**H**	2	17
5	18	6		7	31
6	14	1		2	17
7	1	1		2	4
10	4	2		4	10
11	27	18		25**H**	70
12	17	3		5	25
13	11	26		22	59
14	78**H**	16	2	4	100**H**
17	13	9	1**L**	2	25
18	37	31**H**	2	1**L**	71
19	12	7		7	26
20	53				53
21					
24		2			2
25					
26		17		11	28
27		12			12
28	**HOLIDAY**				
31		7		1	8
TOTAL	298	160	7	95	560

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	72	7			79
4	82	8			90
5	91**H**	4**L**		5**L**	100
6	86	5		5	96
7	86	6		5	97
10	86	4		5	95
11	73	4		15	92
12	71	5		17	93
13	74	23		32	129
14	61	21	2**L**	33	117
17	64	20	3**H**	34	121
18	64	39	3	35	141
19	69	41	3	38**H**	151**H**
20	29**L**	41	3	38	111
21	29	41	3	38	111
24		39	3	38	80
25		39	3	38	80
26		41	3	37	81
27		36	3	37	76**L**
28	**HOLIDAY**				
31		42**H**	3	37	82

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	April 1986					May 1986					June 1986				
Apr	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**
1	300.50		300.50	299.70	299.70	302.00		302.00	301.60	301.60	304.00		304.00	303.50	303.50
2	299.00		300.00	298.50	300.00	300.80		301.90	300.40	301.90	302.50		303.80	302.30	303.80
3					300.00**N**					301.90**N**					303.80**N**
4	299.50		299.50	296.00	296.00	301.30		301.30	297.90	297.90	303.00		303.10	299.80	299.80
7	294.00		294.00	292.00**L**	293.00	296.00		296.00	293.90**L**	294.90	297.50		297.50	295.80**L**	296.80
8	296.50		300.00	296.30	300.00	297.50		302.10	297.50	302.00	300.00		303.80	300.00	303.80
9	301.10		301.50	300.50	300.50	303.05		303.50	302.50	302.50	305.00		305.50	304.30	304.30
10	300.00		303.00	300.00	303.00	302.05		304.80	302.00	304.80	303.45		306.60	303.45	306.60
11	304.00		306.50	304.00	305.70	306.05		308.50	306.00	307.60	307.90		310.40	307.90	309.50
14	306.00		308.00	306.00	308.00	308.05		309.90	308.00	309.90	309.40		311.80	309.40	311.80
15	308.00		309.70	308.00	309.70	310.05		311.60	310.00	311.60	311.50		313.40	311.50	313.40
16	314.00		315.70	313.60	315.70	314.05	314.00	317.50	314.00	317.60	318.00		319.50	317.50	319.50
17	316.75	316.70	318.50**H**	316.70	318.50					320.40**N**	320.55	320.50	322.40	320.50	322.40
18					315.30**N**	319.50		319.50	317.40	317.40	321.50		321.50	319.40	319.40
21						315.00		318.50	315.00	318.50	319.00		320.50	318.00	320.50
22						319.55	319.50	320.50	318.30	318.30	321.55	321.50	322.50	320.30	320.30
23						316.90		318.00	316.90	318.00	319.00	318.95	320.00	318.85	320.00
24						318.25	318.20	322.00	318.20	322.00	320.30	320.25	324.00**H**	320.20	324.00
25						326.00		326.00**H**	325.00	325.00					327.25**N**
28						324.50		325.00	324.00	324.00					326.20**N**
29										320.00**N**					322.25**N**
30						319.00		319.00	313.50	313.50					315.75**N**

July 1986

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21	321.00	322.00**H**	320.00**L**	322.00
22				321.80**N**
23				322.00**N**
24				326.00**N**
25				329.50**N**
28				328.40**N**
29				324.50**N**
30				317.00**N**

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	1**L**	2	1**L**		4
2	2	1**L**	1		4
3					
4	1	2	1		4
7	2	2	2		6
8	13	11	4		28
9	2	2	2		6
10	36**H**	4	34**H**		74**H**
11	1	2	2		5
14	2	2	2		6
15	1	2	1		4
16	2	2	3		7
17	2		2		4
18		2	2		4
21		2	1	2**H**	5
22		3	3		6
23		1	3		4
24		2	2		4
25		2			2**L**
28		20**H**			20
29					
30		9			9
TOTAL	65	73	66	2	206

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	41	3**L**	35		79
2	39	3	35		77
3	39	3	35		77
4	38**L**	3	34		75
7	38	3	32		73
8	40	11	28**L**		79
9	38	11	30		79
10	49**H**	13	50**H**		112**H**
11	47	13	43		103
14	48	13	42		103
15	48	13	41		102
16	47	13	44		104
17	47	13	42		102
18	47	13	42		102
21		13	42		55**L**
22		14	42		56
23		15	43		58
24		15	43		58
25		14	43		57
28		34**H**	43		77
29		34	43		77
30		28	43		71

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

May 1986

May	Open		High	Low	Close
1	310.00		310.80	309.00L	310.00
2	311.25	311.20	311.60	311.00	311.60
5					315.50N
6	315.75	315.70	316.00H	315.60	316.00
7					315.00N
8					316.00N
9					316.00N
12					316.00N
13					315.00N
14					315.00N
15					313.00N
16					310.00N
19					
20					
21					
22					
23					
26	HOLIDAY				
27					
28					
29					
30					

June 1986

May	Open		High	Low	Close
1	312.05		313.00	311.00L	312.00
2					313.60N
5					317.50N
6					318.00N
7					317.00N
8					318.00N
9					318.00N
12					318.00N
13					317.00N
14					317.00N
15					315.00N
16					312.00N
19					312.00N
20	314.00		315.00	314.00	315.00
21	316.30		316.50	316.00	316.00
22	316.15	316.10	320.00	316.10	320.00
23	320.05	320.00	321.25	320.00	321.25
26	HOLIDAY				
27	321.00		323.25	321.00	323.25
28	323.05	323.00	323.50	323.00	323.50
29	322.50	322.45	323.50	322.00	323.50
30	324.05	324.00	327.25H	324.00	326.50

July 1986

May	Open		High	Low	Close
1					314.00N
2					315.60N
5					319.50N
6					320.00N
7					319.00N
8					320.00N
9					320.00N
12					320.00N
13					319.00N
14					319.00N
15					317.00N
16					314.00N
19					314.00N
20	315.55	315.50	317.00	315.50L	317.00
21	318.05	318.00	318.50	318.00	318.00
22	318.10	318.00	322.00H	318.00	322.00
23					323.25N
26	HOLIDAY				
27					325.25N
28					325.50N
29					325.50N
30					328.50N

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	TOTAL
1	26H	12H		38H
2	2			2
5				
6	1L			1L
7				
8				
9				
12				
13				
14				
15				
15				
19				
20		2	1L	3
21		2	2H	4
22		2	2	4
23		2		2
26	HOLIDAY			
27		1L		1
28		2		2
29		8		8
30		2		2
TOTAL	29	33	5	67

Open contracts Reported in contracts

May	86May	86Jun	86Jul	TOTAL
1	3H	43H		46H
2	3	43		46
5	3	43		46
6	3	43		46
7	3	43		46
8	3	43		46
9	3	43		46
12	3	43		46
13	3	43		46
14	3	43		46
15	3	43		46
16	3	43		46
19		43		43
20		43		43
21		43		43
22		43		43
23		43		43
26	HOLIDAY			
27		43		43
28		43		43
29		37L		37L
30		37		37

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	June 1986					July 1986			
Jun	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	326.55	326.50	327.25**H**	324.75	325.00				326.75**N**
3	324.75	324.65	325.50	324.20	325.50				327.50**N**
4	325.00	324.90	325.00	324.50	324.50				326.50**N**
5	324.30	324.25	326.00	324.25	325.70				327.70**N**
6	325.30	325.25	326.00	325.25	325.50				327.50**N**
9	323.00	322.95	323.00	318.00	318.00				320.00**N**
10	317.50	317.40	317.50	316.00	316.50				318.50**N**
11	316.60	316.50	321.00	316.50	321.00				323.00**N**
12	321.05	321.00	322.00	321.00	322.00				324.00**N**
13	322.10	322.00	325.50	322.00	325.00				327.00**N**
16	325.50	325.45	325.50	322.50	323.00				325.00**N**
17					319.00**N**				321.00**N**
18	318.00	317.90	318.00	315.00**L**	317.75				319.75**N**
19	317.35	317.25	320.50	317.25	319.00				321.00**N**
20	317.10	317.00	319.40	317.00	319.40				321.40**N**
23									321.60**N**
24									323.00**N**
25									324.50**N**
26									324.00**N**
27									324.25**N**
30									325.50**N**

Volume of sales Reported in contracts

Jun	86Jun	86Jul	TOTAL
2	2**L**		2**L**
3	2		2
4	2		2
5	2		2
6	2		2
9	2		2
10	2		2
11	2		2
12	2		2
13	2		2
16	6**H**		6**H**
17			
18	2		2
19	2		2
20	2		2
23			
24			
25			
26			
27			
30			
TOTAL	32		32

Open contracts Reported in contracts

Jun	86Jun	86Jul	TOTAL
2	37**L**		37**L**
3	37		37
4	37		37
5	37		37
6	37		37
9	37		37
10	37		37
11	37		37
12	37		37
13	37		37
16	37		37
17	37		37
18	37		37
19	37		37
20	38**H**		38**H**
23			
24			
25			
26			
27			
30			

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

July 1986

Jul	Open	High	Low	Close
1				327.00**N**
2				328.50**N**
3				329.50**N**
4	**HOLIDAY**			
7				316.00**N**
8				307.00**N**
9				311.25**N**
10				309.00**N**
11				306.00**N**
14				299.00**N**
15				293.00**N**
16				295.00**N**
17				297.00**N**
18				295.50**N**
21				
22				
23				
24				
25				
28				
29				
30				
31				

Volume of sales Reported in contracts

Jul	86Jul	TOTAL
1		
2		
3		
4	**HOLIDAY**	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		
TOTAL		

Open contracts Reported in contracts

Jul	86Jul	TOTAL
1		
2		
3		
4	**HOLIDAY**	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Major Market Index futures **Chicago Board of Trade**
Basic trading unit	$100 times the value of the Major Market Index, e.g., at 220-4/8, the value of the MMI futures contract is $22,050 ($100 times 220-4/8)
Price quotation	In points and eighths of one point (each full point represents $100 per contract)
Minimum fluctuation	One-eighth (⅛) of a point, or $12.50 per contract
Delivery method	MMI futures positions are marked-to-market daily according to closing MMI futures prices; positions settled at the closing value of the spot MMI on the last day of trading
Daily price limit	No daily price limit
Last trading day	Third Friday of the contract month
Hours of trading	8:15 a.m. to 3:15 p.m. Chicago time
Ticker symbol	MX

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the index

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	294½	294⅝	294⅝	291½	293	293¼
3	293	292⅝	294¾	292¾	294⅛	
6	294⅝		295⅛	292⅞	294⅛	
7	295⅛	295¼	298	295⅛	297½	
8	297⅞	298	298⅛H	286⅛	289	289½
9	287¼	287	288½	284½L	287⅝	287½
10	287¼		286¾	284½	286⅛	
13	284⅞		288	284⅞	287⅝	287½
14	286⅛	286⅝	286½	286⅛	287⅜	
15	287⅞		289	286¾	288⅝	288¼
16	288¼		290⅝	286⅝	290	
17	290¼		290¼	285⅝	288¼	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	294		294⅛	292½	293¾	293⅞
3	293½		295¼	293½	294⅝	
6	295⅛		295¼	293	294⅞	
7	296		298⅛H	296	298	
8	298		298½	288	289⅝	
9	287½		289⅛	285½	288¼	288⅛
10	286½		286½	285¾	286⅞	
13	286½		288⅝	286⅝	288	
14	288⅛		288⅛	286¾	287¾	
15	286⅝		289¼	287½	288¾	
16	289		290¾	286⅝	290⅜	
17	291		291	286⅝	288½	
20	287¼	287⅝	287⅝	285⅝	287⅛	
21	287⅛		287⅛	282¼	283½	283⅝
22	283		284⅛	270⅞	280⅛	280
23	280	280⅛	282⅜	279¼L	282¼	
24	282¾		284½	281⅝	284¼	
27	284¾		286	283¼	284⅞	
28	285⅛		289⅛	284¼	289⅛	
29	289		292⅝	288½	288⅞	289
30	289⅛		290½	287¾	288⅝	
31	288⅝		293½	288½	292¼	

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	295⅝		295⅝	293⅜	294¾	
3	294¾		296⅛	294⅝	295¾	
6	296		296⅝	294¾	295⅞	
7	296⅞		299⅝	296⅞	299	299⅛
8	299⅝		300⅛H	288	290¾	
9	288½		290¼	285⅞	289⅛	288⅞
10	286½	286⅞	290⅛	286	287⅝	
13	286¼	286⅝	289	286¼	289	288½
14	289¼		289⅝	287¼	288½	
15	288½		290¼	288¼	289¾	
16	290		291⅝	287½	291⅝	
17	291½	291⅝	291⅞	288⅛	289½	
20	288¼	288⅝	288⅝	286⅞	287⅝	
21	288	287⅞	288	282⅞	283⅞	284⅛
22	283¾		284⅝	280¼	280⅝	280¼
23	280½	280⅝	283⅛	279⅛L	282¾	282⅞
24	282¾		284¾	281⅝	284⅝	284¾
27	286¼	286½	286⅝	283⅞	285¾	
28	288		289⅝	284¾	289½	289⅝
29	289⅝		293¼	289⅛	289⅝	289¾
30	289½		291¼	288	289⅛	
31	289¼		294⅞	288⅞	292¾	292⅞

April 1986

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	288	288½	288 L	288½
21				285 N
22				281⅞N
23				283¼N
24				285¼N
27				286½N
28	289⅞	290⅝	289⅞	290⅝
29	290¾	293 H	290¾	290⅞
30				290¼N
31				293⅞N

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	TOTAL
1	HOLIDAY				
2	141	5L	16L		162
3	94	8	19		121
6	115	9	35		159
7	158	35	23		216
8	283H	25	71		379H
9	196	28	77		300
10	136	24	63		223
13	89	6	42		137
14	89	23	47		159
15	101	50	32		183
16	67	159	46		272
17	44L	154	58		256
20		59	51	1H	111
21		87	85		172
22		39	67		106
23		77	66		143
24		35	41		76L
27		74	117		191
28		124	112	1	237
29		131	138H	1	270
30		58	73		131
31		167H	121		288
TOTAL	1,512	1,377	1,400	3	4,292

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	TOTAL
1	HOLIDAY				
2	403	10L	103		516
3	404	13	102		519
6	433H	13	77L		523
7	403	40	80		523
8	392	49	86		527H
9	376	56	90		522
10	357	52	102		511
13	343	55	100		498
14	351	71	85		507
15	311	76	86		473
16	292	96	98		486
17	276L	118	89		483
20		128	97	1L	226L
21		142	118	1	261
22		134	116	1	251
23		131	133	1	265
24		137	128	1	266
27		143H	158	1	302
28		120	177	1	298
29		108	186	2H	296
30		100	187H	2	289
31		107	184	2	293

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

February 1986

Feb	Open		High	Low	Close	
3	292¼		296¾	291½L	296½	
4	297½		298¼	293¼	295¾	296
5	295½		296¾	293½	296	
6	295¾		298⅛	295½	296	296¼
7	294½		300	292½	298	298⅛
10	298⅝		300⅛	297¾	299⅝	299½
11	298½		299⅞	298	298¼	298
12	298½		298¾	296⅝	297⅞	298
13	298¼		302⅛	296⅞	302⅛	302
14	302¼		304⅛	300¾	304⅛	
17	HOLIDAY					
18	304½		307¾	303¾	307½	
19	306½		308⅜	304	304⅛	
20	303⅝		309	303½	308⅝	308¾
21	310⅛		313¾H	309¾	313¾	
24						
25						
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3	293⅛	293¼	297¾	292⅛L	297¼	
4	298⅛	298¼	299	293¾	296⅝	296¾
5	296⅜		297¼	294	296⅝	
6	296½		299¼	295⅝	297	
7	294	294⅞	300½	293	298½	298¾
10	299⅛	299	301¼	298¼	300⅝	300⅜
11	300⅞		301	299	299¼	299
12	298⅝	298¼	299⅝	297⅝	298⅞	298¾
13	299	298⅞	303¼	297⅝	302⅞	303⅛
14	303¼		305⅛	301¾	304⅞	305
17	HOLIDAY					
18	305½		308¾	304⅜	308½	308¼
19	306⅝	306¾	309	304¾	305	304⅞
20	304¾	304⅞	310⅛	304¼	310	310⅛
21	311⅜		314⅜	310½	313⅞	313½
24	313½	313¼	315½	312¼	313¾	
25	313⅛	313¼	313⅝	310⅞	312⅜	
26	311¾	311⅞	314	310⅞	312½	
27	313⅞		317½	311½	316⅞	316½
28	318		318¾H	312⅞	312⅞	

April 1986

Feb	Open		High	Low	Close
3					298¼N
4	299¾		299¾	295⅞L	297¾
5					297½N
6					297¾N
7					299½N
10	300		301⅜	300	301¼
11					299¾N
12					299⅝N
13	299⅞		303⅝	299⅞	303⅝
14					305¾N
17	HOLIDAY				
18	306⅝		309¼	306⅜	309¼
19	308½		308½	305¾	305¾
20	306½		311⅛	305⅞	311⅛
21	313		315	313	314¾
24	314½	314	316½	313¼	314⅞
25	314⅝		314⅞	312¾	313⅝
26	314½		315	312½	313¾
27	315¼		319	312⅞	317¾
28	319		320 H	314⅜	314½

June 1986

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24	318⅜	318½	316 L	316¾
25				315¼N
26				315⅝N
27	319	319¾H	319	319½
28	319½	319¾	316¼	316¼

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	TOTAL
3	67	155			222
4	146H	147	2		295H
5	100	80			180
6	51	105			156
7	120	175			295
10	60	82	1L		143
11	27L	74			101L
12	69	66L			135
13	31	156	4		191
14	95	93			188
17	HOLIDAY				
18	69	134	6		209
19	104	120	3		227
20	63	179	29H		271
21	74	211	5		290
24		166	8	3H	177
25		148	3		151
26		166	5		171
27		240H	7	1L	248
28		195	24	3	222
TOTAL	1,076	2,692	97	7	3,872

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	TOTAL
3	88	148L	2L		238L
4	102	158	3		263
5	133H	156	3		292
6	123	179	3		305
7	128	183	3		314
10	126	183	3		312
11	124	179	3		306
12	107	175	3		285
13	115	189	3		307
14	104	192	3		299
17	HOLIDAY				
18	118	201	8		327
19	133	205	9		347
20	104	203	31		338
21	66L	284	34		384H
24		257	35	3L	295
25		268	35	3	306
26		275	35	3	313
27		292H	36	4	332
28		273	37H	6H	316

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

March 1986

Mar	Open		High	Low	Close	
3	313⅛		314¼	311⅜	311½	
4	312⅝		315¾	308¾	308¾	
5	308	308⅜	311¼	306⅞L	311⅛	311¼
6	312½	312¼	312½	309⅜	311⅞	311¾
7	310⅞	309⅞	313¼	309⅞	311⅛	
10	312¼		314¼	311½	313½	313⅜
11	314⅜	314½	321⅛	314⅜	321	321⅛
12	321⅛		326¼	320½	321⅝	
13	320		326¼	320	325½	325¾
14	326¼	326½	333¾	324½	331⅞	332¼
17	332⅛		332⅛	329⅜	330¼	
18	329		336	329	333⅝	
19	333¾		334½	332⅛	333⅝	
20	334⅜		339 H	334⅜	336¾	
21	337¼		337⅞	327⅞	327⅞	328
24						
25						
26						
27						
28	HOLIDAY					
31						

April 1986

Mar	Open		High	Low	Close	
3	314⅝		315½	312⅞	313	
4	313½		316⅞	310⅛	310⅛	
5	309⅝		312½	308¼L	312½	
6	313⅛	313¼	313⅝	310⅝	313	
7	311⅝	311⅞	314½	311⅝	312⅜	
10	313⅞		315¼	312⅞	314¾	314⅝
11	316		322¼	316	322¼	
12	323		327⅜	322¼	323⅛	323
13	322¼	322⅛	327⅝	321½	327	
14	327⅜		335	326⅞	333	
17	333¾	333½	333¾	330½	331½	
18	330⅞		337⅛	330¼	335¼	
19	335⅞		336⅝	333½	335¼	
20	336¾		340⅝	336¼	338¾	338½
21	339⅜		340	331	331	332
24	331¾		333	328½	329⅞	330⅛
25	329¾		332¼	328¾	331⅛	
26	332⅛		338¾	331⅝	338¾	338⅝
27	339⅞	340	344¼H	337⅛	338	337¾
28	HOLIDAY					
31	338¾	338½	341¾	337¼	338¼	338⅛

May 1986

Mar	Open	High	Low	Close
3	315¼	315½	314	314
4				311¼N
5				313¾N
6	314	314	314	314
7	313½	315	313⅜L	313⅜
10				315¾N
11				323⅝N
12				324 N
13				328 N
14				334¼N
17				332⅝N
18				336 N
19				336 N
20				339⅞N
21				332 N
24	332¼	333½	330½	330¾
25	330⅛	332½	329⅝	331⅞
26				339¼N
27	341	344 H	338⅛	338½
28	HOLIDAY			
31	341⅞	342	339	339¼

June 1986

Mar	Open		High	Low	Close	
3	317½		317½	314⅞	314⅞	
4	318		318½	312 L	312½	
5					314¾N	
6	316		316	313½	314¾	
7	314		316⅜	314	314⅛	
10	316¼		318	316⅛	316¾	316⅝
11	319½		325	319	325	
12	324⅞		330	324⅞	325¼	
13	324⅛		329⅝	324	328⅞	
14	330	330¼	337	329⅞	335¼	
17	333¼		334½	333	333½	
18	332½		339⅝	332½	337	
19	337⅞		338½	335⅝	337	
20	338⅝		343½	338⅝	341¼	341
21	341½	341⅛	342	332	334	332
24	334½		335½	331	332¾	
25	331¾		334½	331¾	333¼	
26	334⅞		341⅛	334⅛	341⅛	340¾
27	342¾		345¾H	339¼	340	
28	HOLIDAY					
31	341¼		343½	339¼	340⅝	340½

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	81	14	1L	1L	97L
4	236	29		5	270
5	190	13L			203
6	186	34	1	4	225
7	142	20	1	3	166
10	146	28		6	180
11	235	39		14	288
12	238H	64		17	319
13	120	59		24	203
14	231	83		21	335H
17	94	108		35	237
18	100	144		48H	292
19	110	71		12	193
20	119	108		17	244
21	76L	166		17	259
24		229	4	39	272
25		124	1	13	138
26		164		36	200
27		239H	10H	29	278
28	HOLIDAY				
31		203	7	17	227
TOTAL	2,304	1,939	25	358	4,626

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	263H	45L	1L	5L	320
4	237	51	1	10	299
5	206	53	1	10	270L
6	223	62	2	12	299
7	229	65	3	10	307
10	236	77	3	13	329
11	246	89	3	22	360
12	241	116	3	25	385
13	222	112	3	27	364
14	207	108	3	28	346
17	197	152	3	45	397
18	185	184	3	39	411
19	190	183	3	40	416H
20	170	195	3	46	414
21	141L	214	3	50	408
24		251	4	52	307
25		261	4	56	321
26		280H	4	74H	358
27		260	11H	71	342
28	HOLIDAY				
31		243	9	74	326

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

April 1986

Apr	Open		High	Low	Close	
1	339⅛		339¾	330⅛	331⅛	330¾
2	329¼	329⅜	334⅜	329⅛	334	333¾
3	334½		335¼	326	326¾	326⅜
4	326½	326¾	328	321	321⅞	322¼
7	320⅞	320¾	324½	318½L	322¼	
8	324		329½	323⅜	329½	
9	331½		332½	325⅜	327⅝	327¾
10	327¼		332⅞	327¼	332	
11	333		334⅛	329⅜	330½	
14	331½		335	329¾	334	
15	333⅞		336⅝	332¾	335¾	
16	338½		344⅝	338¼	343⅜	343¼
17	343¼		347	342⅛	345⅞	
18	346		347½H	342⅞	342⅞	
21						
22						
23						
24						
25						
28						
29						
30						

May 1986

Apr	Open		High	Low	Close	
1	341		341	331½	331½	
2	330⅝		335	330¼	334½	
3	335½		336	326¾	327⅛	
4	327¾		328⅛	321⅛	323	322¾
7	321¾		325	319⅜L	323	
8	325	325⅛	330½	324⅜	330¼	
9	332½		333¼	326½	328½	
10	329		333¼	328⅝	332½	
11	333⅝		333⅝	330½	331⅛	
14	331½		335¼	330¼	334⅞	
15	334⅜		336⅞	333½	336½	
16	339¼	339½	345⅛	339	344	
17	344		347⅞	342⅞	346⅛	
18	346		348	343	343¾	344¾
21	343½		348½	343½	347¾	
22	347¾		349⅝	342⅜	344⅝	
23	342⅝		345¾	340⅜	345⅝	
24	345⅞	345¾	348	343⅞	344	343⅞
25	344⅞	345	346⅞	343⅛	346½	346⅝
28	347¼		349¼	345½	349¼	
29	350¼		351¼H	343¾	345⅛	
30	345½		345⅞	336⅛	336½	336⅝

June 1986

Apr	Open		High	Low	Close	
1	341½		341⅞	333	333	
2	331⅝	331¾	336¼	331¼	336	
3	335¾		337⅜	328	329	
4	328⅞		330½	323⅛	324⅛	324¼
7	323¼		326⅜	320⅝L	324½	
8	326½		331⅞	326¼	331½	331⅞
9	333¾	334	334⅝	327¾	330¼	
10	330⅝		334⅞	330	334	
11	335½		336¼	331½	332½	
14	333½		336½	331¾	336	
15	335⅝		338⅜	334¾	337½	
16	340¾		346¾	340¼	345	345½
17	345⅜	345¼	348⅞	344	347¼	
18	346⅞		348	345	345¼	
21	345	344½	349¼	344½	348⅝	348¼
22	348¼		350⅝	343½	346⅛	
23	343¼	343½	347	341⅛	347	
24	347	346⅝	349⅛	344¾	344¾	
25	346		347⅞	344½	347½	
28	348		350¼	346½	350¼	
29	351⅝		352 H	344¾	346¼	
30	346¼		346⅜	337⅛	337⅞	

July 1986

Apr	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28	348⅜		351¼	348	351¼	
29	352⅛		352⅝H	346¼L	347⅛	
30					338⅝N	

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	286	7L	35		328
2	174	7	20L		201
3	187	15	32		234
4	197	9	49		255
7	168	13	78		259
8	175	31	70		276
9	313H	38	75		426H
10	111	19	29		159
11	121	9	47		177
14	139	29	49		217
15	176	41	33		250
16	145	83	37		265
17	125	106	39		270
18	52L	85	23		160
21		127	43		170
22		218	74		292
23		223H	70		293
24		171	52		223
25		203	47		250
28		87	39		126L
29		129	91H		220
30		151	81	1H	233
TOTAL	2,369	1,801	1,113	1	5,284

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	226H	11L	80L		317
2	218	15	89		322
3	203	17	93		313
4	187	20	87		294
7	216	30	90		336
8	211	31	97		339
9	207	28	96		331
10	206	30	88		324
11	197	29	93		319
14	187	39	98		324
15	179	56	94		329
16	189	83	102		374
17	172	126	105		403H
18	138L	130	106		374
21		167	115		282
22		166	123		289
23		178	122		300
24		177	127H		304
25		180H	123		303
28		168	127		295
29		149	117		266L
30		152	127	1H	280

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

May 1986

May	Open		High	Low	Close	
1	336⅝	336¾	337¾	334½	335¾	
2	335⅝		337⅞	333⅝	334¾	334½
5	334¾	334⅞	338⅞	334¾	338⅝	338½
6	338¼		339¼	335⅝	337½	337¾
7	336⅞		336⅞	332¾	336¼	336½
8	337		338⅝	334¾	336⅝	336
9	334⅝		338½	333⅞	338⅛	338⅜
12	336⅝		339¼	336⅝	337½	337⅝
13	337		339⅝	335⅞	337½	
14	338		341½H	336¾	341¼	340⅞
15	341		341¼	334½	335	
16	334⅛		334⅞	332⅛L	332⅞	
19						
20						
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	337	337¼	338⅛	335⅝	336⅞	337
2	335¾		338⅜	334⅛	335⅝	
5	335⅞		339⅝	335⅞	339⅝	
6	339⅛	339	339¾	336⅛	338½	
7	337½		337½	333½	337¼	
8	337⅞		339	335⅝	337	
9	335¼		339	334⅝	338⅞	
12	337¼		339⅝	337¼	338¼	
13	337⅜		340	336⅝	338	
14	338⅝		341¾	336⅞	341½	341⅝
15	341⅞	341	341⅞	334¼	335⅛	
16	334¼		335	332⅛	333½	333⅝
19	334	334⅛	334⅛	331¾	332¾	
20	331⅞	331⅝	338⅝	331⅛L	338	338¼
21	338⅞	338¾	339⅜	335	335⅛	335⅜
22	336⅜	336¼	341¾	336⅛	341¾	
23	341¾		344⅝	341¾	343⅛	343¾
26	HOLIDAY					
27	344½		351½	343⅝	350¾	351½
28	351⅛	351⅛	355¼	350⅞	354	
29	353⅛	353	356¾	351¼	355⅞	
30	355		359⅝H	353	354¼	354½

July 1986

May	Open	High	Low	Close	
1				337¾N	
2				336¼N	
5	340½	340½	340½	340½	
6				339⅝N	
7	338½	338½	338½	338½	
8				337½N	
9	339¼	339⅜	339¼	339⅜	
12				338¾N	
13				338⅝N	
14				342 N	
15	335¾	335¾	335¾	335¾	
16				334⅛N	
19				333¾N	
20	333¾	339⅛	333½L	339⅛	
21	339⅝	339⅞	336¼	336½	336⅜
22	340	342⅝	339⅛	342⅝	
23	344½	345	343⅞	343⅞	
26	HOLIDAY				
27	345⅛	351¾	344⅝	351¾	
28	353⅞	356⅛	352½	355	
29	353½	357⅜	352½	357	
30	355¾	360⅛H	355⅛	355¼	

August 1986

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	334½	339¾	334¼L	339¾
21				337 N
22				343⅜N
23				345 N
26	HOLIDAY			
27				352¾N
28	354¾	355½H	353⅜	355½
29				357½N
30				356 N

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	86Aug	TOTAL
1	183	69			252
2	283H	118			401H
5	133	74	1L		208
6	186	45			231
7	214	49	1		264
8	119	46			165
9	135	24L	1		160
12	94	51			145
13	82	81			163
14	53	85			138
15	52	166	50H		268
16	39L	137			176
19		88			88L
20		191	4	1H	196
21		189	10		199
22		316H	7		323
23		235	2		237
26	HOLIDAY				
27		210	9		219
28		211	5	1	217
29		174	26		200
30		230	10		240
TOTAL	1,573	2,789	126	2	4,490

Open contracts Reported in contracts

May	86May	86Jun	86Jul	86Aug	TOTAL
1	144L	136	1L		281
2	161	124L	1		286
5	169	142	2		313
6	186	133	2		321
7	191	143	3		337
8	167	141	3		311
9	202H	143	2		347
12	190	152	2		344
13	180	147	2		329
14	163	152	2		317
15	155	150	50		355
16	145	179	50		374H
19		204	50		254
20		191	53	1L	245L
21		207	58	1	266
22		245	59	1	305
23		255	57	1	313
26	HOLIDAY				
27		259	57	1	317
28		273	56	2H	331
29		283	77H	2	362
30		292H	77	2	371

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

June 1986

Jun	Open		High	Low	Close	
2	355		356¾	349⅝	352	352½
3	353		354⅞	350⅜	354¾	
4	355⅜	355⅝	356	350¼	353⅜	353½
5	353⅝	353⅞	355½	351⅛	355⅜	
6	356	355¾	357¾	354⅞	356	356¼
9	355⅝		355⅞	347⅞	347⅞	348
10	347¾	347⅝	350	345¾L	348½	
11	348		351	347⅜	349⅞	350⅛
12	349⅝		351⅛	349	349⅞	350
13	350⅞	351	357¾	350⅞	356¼	356
16	357	357⅛	358⅞	356½	357⅜	357½
17	358		358¼	355¼	356	356⅛
18	355½		358½	354	358⅛	357⅞
19	356½	356⅝	358⅞	354½	354½	
20	353⅞		359 H	353¼	358⅞	
23						
24						
25						
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2	355⅞		357⅛	351	353⅛	353⅜
3	354⅛		355⅞	351⅝	355⅞	
4	356¾		357	351¾	354	354¼
5	353¾		356⅜	352½	356⅛	
6	357		359¼	356¼	357¼	
9	356¾		356¾	348⅞	348⅞	
10	348½		350⅞	347 L	349½	
11	349½		351⅞	348⅝	350⅞	
12	350½		352⅛	350	351	
13	352⅜		359⅜	352⅜	357½	357¼
16	358¼	358½	359⅞	357¾	358⅝	
17	359⅝		359¾	356¾	357⅛	
18	356⅞		360	355	359⅛	359¼
19	357⅝	357⅞	360½	355½	355½	
20	355⅛	355	360⅛	354⅜	359½	359
23	358⅛		359⅜	355¾	356⅞	
24	357⅛	357¼	361¾	356⅜	358⅝	358¾
25	359⅞	359⅝	363	359¼	360½	360
26	359⅞		361⅞	357¾	360	
27	361¼	361½	362	360½	360⅝	
30	361¾	362	364¾H	361⅜	362⅝	

August 1986

Jun	Open	High	Low	Close
2				354⅛N
3				356¾N
4				354¾N
5	355	357¼	353½L	357
6				358 N
9				349⅝N
10				350 N
11				351½N
12				351½N
13				357½N
16	359⅛	360	358	359½
17				357⅞N
18	356¼	359¾	356¼	359¾
19				356¼N
20				359½N
23				357¼N
24	357¾	361¼	357¾	359
25	361⅝	362⅛	360½	360½
26	359½	361½	359½	360¼
27	361¾	362	361	361
30	361⅞	364⅞H	361¾	362⅞

September 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16	359⅝		360¾	359⅝	360¼	
17					358⅝N	
18					360⅝N	
19	360⅜		361½	357½	357½	
20	357⅜		361	356⅝L	360½	361
23	359¾		360½	357⅜	358⅜	
24	361		361⅝	359⅜	359½	
25	360¼		363⅝	360¼	361	
26	361¼	361⅜	362¼	359⅛	360⅞	
27	362⅜		362½	361¼	361⅝	
30	363⅜		365¾H	363⅜	363⅝	

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	239	15L			254
3	218	17			235
4	210	16			226
5	168	18	6		192
6	214	17			231
9	216	25			241
10	257H	24			281H
11	136	29			165
12	113	31			144
13	195	60			255
16	120	100	6	1L	227
17	92	64			156
18	134	90	2		226
19	70	86		5	161
20	54L	158		40H	252
23		139		6	145
24		179	1L	8	188
25		204H	1	20	225
26		111	4	13	128
27		99	1	10	110L
30		182	8H	18	208
TOTAL	2,436	1,664	29	121	4,250

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	300H	81L	2L		383
3	265	88	2		355
4	265	96	2		363
5	265	97	4		366
6	283	95	4		382
9	274	99	4		377
10	246	104	4		354
11	236	109	4		349
12	245	117	4		366
13	212	134	4		350
16	195	165	9	1L	370
17	189	177	9	1	376
18	177	166	8	1	352
19	170	175	8	6	359
20	155L	185	8	44	392H
23		162	8	43	213L
24		195	8	42	245
25		193	9	42	244
26		198	9	41	248
27		196	8	49	253
30		235H	10H	58H	303

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the index

Jul	July 1986						August 1986						September 1986					
	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	362¾	362⅞	365⅛	362¼	364⅞						365⅛N		363¾		366	363¼	365⅞	
2	364½		366⅛H	364⅜	365	365⅛					365¼N		365⅛	365¼	366⅞H	365⅛	366	
3	364½		365½	361⅝	362¼		362⅜		363⅝H	362	362¼		365½		366	362¾	363⅛	
4	HOLIDAY						HOLIDAY						HOLIDAY					
7	361⅝		361⅝	349½	349½	349⅝	354⅜		355	349⅝	349⅝		363		363	350¼	350¼	
8	347¾	348	348	344¾	347⅜		346¾		347½	345	347		349⅝		349⅝	345¾	347¾	348
9	348		349¾	347⅜	348⅝		349¼		349¾	348¾	348¾		348¾		350¾	348⅛	349½	
10	349¼		350⅜	344¼	350¼	350	349½		350½	344½	350		350⅛		351¼	345⅛	351	350⅞
11	350		350⅝	347¼	347⅝		348½		350⅝	347⅜	347¾		350⅞		351½	348⅛	348½	
14	346⅝	346¾	347	342⅝	342¾		344½		345⅝	342⅝	342¾		347¾	347½	347⅞	343½	343⅝	
15	342⅞		344	339¼	340⅛	340⅝	343¾		343⅞	339¾	340⅝		344		345¼	340¼	341⅛	341½
16	340		342⅞	339½	340¼		340⅝		343⅝	339⅝	340⅞		340¾	341	344⅛	340½	341⅝	341¼
17	341⅛		342⅝	340½	340½		341⅛	341⅜	343⅛	340¾	340¾		341¾		343¾	341⅜	341⅝	
18	340⅝		345¼	338½L	340	340⅛	340⅞		346⅜	338⅞	341		341⅜		346½	339⅜	341¾	
21							341⅜	341½	342⅝	339½	342		342¼		343⅛	340	342¼	
22							340	340⅜	345¾	340	344⅞		340⅞		346⅛	340¾	345¼	
23							344⅜	344½	346	342⅞	344		345⅛		346½	343⅝	344⅞	
24							343⅞		345	341⅞	344½	345	344¼		345¼	342¾	344⅝	344⅞
25							344¾	345	347	344⅝	346		345⅝		347⅝	345½	346⅞	346¾
28							344½	344⅝	345¼	337¾	339⅛		344⅞	345	345⅞	338½	339⅝	
29							339¾		339¾	336¾	338⅜	338½	340½		340½	337¼	339⅛	339¼
30							338⅝	338¾	342¾	335¾L	342½	342⅝	339½		343½	335¾L	343⅛	
31							342½		342⅞	341	342		342⅝		343⅝	341½	342⅝	

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	110		20	130
2	101		10L	111
3	161	4	21	186
4	HOLIDAY			
7	221H	3	55	279
8	189	9	45	243
9	137	1L	22	160
10	179	12	48	239
11	162	5	67	234
14	164	20	64	248
15	137	22	64	223
16	104	29	62	195
17	39L	29	51	119
18	85	77	182H	344H
21		90	62	152
22		117	57	174
23		113	28	141
24		72	80	152
25		115	63	178
28		159	158	317
29		180H	54	234
30		177	90	267
31		57	39	96L
TOTAL	1,789	1,291	1,342	4,422

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	230	10L	69L	309
2	243	10	73	326
3	261H	11	76	348H
4	HOLIDAY			
7	239	12	75	326
8	233	13	78	324
9	221	13	76	310
10	237	18	80	335
11	202	19	85	306
14	183	21	90	294
15	185	28	104	317
16	164	30	78	272
17	154	42	112	308
18	146L	51	117	314
21		85	101	186L
22		109	119	228
23		95	127	222
24		112	143	255
25		110	149	259
28		91	176H	267
29		110	169	279
30		131	172	303
31		135H	173	308

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

	August 1986						September 1986					
Aug	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	341½		342¾	338¼	338⅜	338½	342⅛		343½	338¾	39⅛	
4	337½		343	335½L	342¼	342⅜	338		343¾	336¼L	342¾	343
5	341⅝	341¾	344	340⅞	342⅜	342½	342⅝	342½	344⅞	341⅝	343½	
6	341⅛		343¼	339½	342¼		342¾	343	344½	340⅛	343	342⅞
7	341⅝		344¼	341⅜	342⅛		341¾		345¼	341¾	342⅝	
8	342¾		343¾	340¾	341¾		343½	343	344½	341¾	342½	
11	342⅝		346¾	342⅝	346⅛		343¾	343⅝	347⅝	343⅝	347	
12	346⅝		350⅝	345½	350½		347¼		351½	346⅜	351⅛	
13	350½		354⅜	349¾	352¾		351¼		355⅜	350½	353⅜	353½
14	352½		354½	352⅛	353⅞		353½		355¾	353	354¾	354⅞
15	354⅜		356¾H	352⅛	356¾		355⅛		357	352⅞	356⅜	356
18							355½	355⅝	358½	354⅛	357½	
19							357¾		358½	355½	356¼	
20							356⅜		361½	355½	361⅜	361½
21							362		362¼	359⅝	361⅝	
22							361		362⅝	360⅛	361⅜	
25							361¼		361⅜	357⅜	360¼	
26							360⅜		366⅞	359¾	365⅝	365¾
27							365⅞	366	368¾H	365	366⅝	
28							366¼		367⅜	364⅞	365¾	
29							365		367⅞	363¼	364¼	364⅛

Volume of sales Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	95	40L	135
4	166H	139	305H
5	117	92	209
6	83	56	139
7	55	46	101
8	90	91	181
11	106	127	233
12	51L	224H	275
13	57	142	199
14	102	98	200
15	76	156	232
18		102	102
19		108	108
20		122	122
21		99	99
22		52	52L
25		137	137
26		191	191
27		169	169
28		53	53
29		163	163
TOTAL	998	2,407	3,405

Open contracts Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	143	176	319
4	177H	164	341
5	160	193	353
6	160	197	357
7	159	183	342
8	158	179	337
11	150	180	330
12	132	231	363
13	130	237H	367
14	139	234	373H
15	101L	198	299
18		153	153
19		143	143
20		153	153
21		135L	135L
22		142	142
25		154	154
26		185	185
27		168	168
28		158	158
29		163	163

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	363¾	363⅞	366¼	356	357⅛	
3	356¼		361⅝	356	361⅜	361⅝
4	361½		367¾	361¼	366⅛	366¼
5	365¾	366	367⅞**H**	362	362⅞	362¾
8	362¾	363⅛	363¾	359⅝	362⅜	362⅝
9	363½		365⅜	360⅝	362⅜	362½
10	362½		363¼	359⅜	361¼	
11	358		358¾	344	344⅝	
12	344¾	344½	346⅛	336½	339½	339¾
15	340¾		342¾	337¾	340⅝	
16	339⅜		341⅜	335⅝	340⅜	
17	340½		343⅝	337½	338	338⅛
18	337⅜		342	334¾**L**	339¼	
19	337⅛		339¾	336⅝	336⅝	
22						
23						
24						
25						
26						
29						
30						

Volume of sales Reported in contracts

Sep	86Sep	TOTAL
1	**HOLIDAY**	
2	168	168
3	172	172
4	201	201
5	164	164
8	118	118
9	89	89
10	66	66
11	215**H**	215**H**
12	181	181
15	89	89
16	63	63
17	44	44
18	51	51
19	30**L**	30**L**
22		
23		
24		
25		
26		
29		
30		
TOTAL	1,651	1,651

Open contracts Reported in contracts

Sep	86Sep	TOTAL
1	**HOLIDAY**	
2	201	201
3	216**H**	216**H**
4	205	205
5	181	181
8	188	188
9	176	176
10	179	179
11	180	180
12	113	113
15	113	113
16	113	113
17	110	110
18	92	92
19	77**L**	77**L**
22		
23		
24		
25		
26		
29		
30		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Major Market Index MAXI futures **Chicago Board of Trade**
Basic trading unit	$250 times the value of the Major Market Index, e.g., at 260, the value of the MAXI futures contract is $65,000 ($250 times 260)
Price quotation	Quoted in points and .05 of a point
Minimum fluctuation	.05 of a point, or $12.50 per contract
Delivery method	MMI MAXI futures positions are marked-to-market daily according to the closing MAXI futures prices; positions are settled in cash at the closing value of the spot MMI on the last day of trading
Daily price limit	No daily price limit
Last trading day	Third Friday of the contract month
Hours of trading	8:15 a.m. to 3:15 p.m. Chicago time
Ticker symbol	BC

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

January 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	294.50	294.80	294.85	291.35	293.20	293.30
3	292.95	292.90	294.75	292.75	294.25	294.20
6	294.50	294.60	295.25	292.70	294.25	294.40
7	294.95	295.30	298.00	294.95	297.50	297.60
8	297.90		298.80**H**	286.00	289.10	289.20
9	287.50	287.00	288.60	284.70	287.60	287.55
10	287.30	287.35	288.90	284.60**L**	286.25	286.45
13	285.10	285.00	287.90	284.80	287.60	287.25
14	288.20	288.30	288.70	286.10	287.25	287.35
15	287.70	287.60	288.95	286.70	288.25	288.35
16	288.50	288.20	290.50	286.30	289.95	290.00
17	290.20	290.25	290.30	285.00	288.55	288.50
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	292.55		294.45	292.55	293.85	
3					294.75**N**	
6	293.45		294.85	293.45	294.85	
7	296.05		298.50	295.95	298.10	
8	298.15		298.60**H**	287.60	289.70	
9	287.70		289.05	285.30	288.10	
10	287.85		289.45	285.30	286.90	286.95
13	285.80		288.45	285.40	288.00	287.90
14	288.70		289.15	286.70	287.85	
15	288.10		289.40	287.35	288.90	
16	288.50		291.00	286.95	290.70	
17	291.00		291.00	285.40	288.85	288.70
20	287.40		287.65	285.75	287.10	287.00
21	287.55	287.45	287.55	282.05	283.60	283.55
22	283.20	282.50	284.25	279.75	279.90	280.10
23	280.20	280.05	282.85	279.10**L**	282.20	282.30
24	282.00	282.10	284.65	281.60	284.15	284.20
27	284.80	285.00	286.00	283.00	284.70	284.80
28	285.55	285.50	289.10	284.15	289.00	289.10
29	289.10	288.90	292.35	288.40	289.05	289.15
30	289.00	288.80	290.45	287.20	288.60	288.70
31	288.75		293.45	288.25	292.30	292.15

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	296.00		296.00	293.35	294.85	
3	295.50		296.50	295.00	295.75	
6	296.00		296.65	294.50	295.90	
7	297.00		299.50	297.00	299.00	
8	299.50	299.70	300.30**H**	288.00	290.85	
9	288.50	289.20	290.00	286.10	288.95	
10	288.70		290.10	286.20	287.60	
13	286.65		288.95	285.95	288.55	
14	289.40		289.75	287.45	288.45	
15	288.70		290.25	287.95	289.50	
16	289.20		291.60	287.50	291.55	
17	292.00		292.00	286.00	289.50	289.75
20	288.00		288.20	286.40	287.55	
21	288.00		288.00	282.80	284.00	
22	283.20		284.70	280.20	280.65	280.55
23	280.50		283.25	279.65**L**	282.75	282.80
24	282.75		285.00	282.00	284.65	
27	285.50		286.50	283.80	285.20	285.60
28	286.00		289.60	284.90	289.60	
29	289.70		293.20	289.05	289.75	289.80
30	289.50		291.10	288.00	289.20	
31	289.30	289.25	294.10	288.95	292.90	

April 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16						
17						
20	288.25		288.50	287.75	288.50	
21	288.60		288.60	284.00	285.00	
22	285.50		285.50	281.50	281.60	
23	281.20		284.25	281.00**L**	283.75	
24					285.75**N**	
27					286.40**N**	
28					290.60**N**	
29	291.50		293.75**H**	290.50	290.75	290.70
30	290.50		291.90	289.00	290.20	
31					293.80**N**	

June 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					297.30**N**	
3					298.20**N**	
6					298.35**N**	
7					301.45**N**	
8					293.30**N**	
9					291.60**N**	
10					290.25**N**	
13					291.25**N**	
14					291.15**N**	
15					292.15**N**	
16					294.15**N**	
17					292.15**N**	
20					290.15**N**	
21					286.65**N**	
22	287.00		287.00	283.45	283.45	
23	282.70		286.00	282.50**L**	285.65	
24					287.50**N**	
27					288.10**N**	
28					292.35**N**	
29	293.00		295.00**H**	292.45	292.45	
30	292.00		293.60	291.00	291.90	
31					295.50**N**	

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	TOTAL
1	**HOLIDAY**					
2	2,511**L**	10**L**	49			2,570**L**
3	3,611		16			3,627
6	3,477	30	21			3,528
7	5,268	126	14**L**			5,408
8	8,997**H**	215	162			9,374**H**
9	8,411	163	304			8,878
10	6,426	82	102			6,610
13	6,549	161	121			6,831
14	6,077	83	84			6,244
15	7,137	289	92			7,518
16	7,315	987	92			8,394
17	6,749	1,348	94			8,191
20		3,112	191	1**L**		3,304
21		6,548	131	10**H**		6,689
22		6,000	444	1	1**H**	6,446
23		6,130	145	1	1	6,277
24		4,976	155			5,131
27		3,046	328			3,374
28		6,600	337			6,937
29		7,345**H**	462**H**	1	1	7,809
30		5,150	186	1	1	5,338
31		5,619	172			5,791
TOTAL	72,528	58,020	3,702	15	4	134,269

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	TOTAL
1	**HOLIDAY**					
2	2,878**L**	232**L**	404			3,514
3	3,246	232	404			3,882
6	3,211	244	389			3,844
7	3,730	360	378**L**			4,468
8	4,810	519	392			5,721
9	5,531	476	512			6,519
10	6,053	473	510			7,036
13	6,462	600	518			7,580
14	6,691	633	501			7,825
15	7,395	732	515			8,642
16	7,313	1,032	495			8,840
17	7,536**H**	1,367	491			9,394**H**
20		1,866	477	1**L**		2,344**L**
21		2,352	457	11		2,820
22		2,481	566	12**H**	1**H**	3,060
23		2,892	609	11		3,512
24		2,580	647	11		3,238
27		2,435	809**H**	11		3,255
28		2,450	681	11		3,142
29		3,408	562	12	1	3,983
30		3,594	547	11		4,152
31		3,823**H**	516	11		4,350

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

February 1986

Feb	Open		High	Low	Close	
3	292.45	292.70	296.85	291.50**L**	296.50	296.40
4	297.40		298.20	293.10	295.95	296.05
5	295.50	295.75	296.70	293.50	295.90	296.00
6	295.65	295.60	298.40	295.00	296.25	296.00
7	295.00	294.50	299.90	291.60	298.05	298.15
10	298.70	298.40	300.20	297.65	299.70	299.60
11	300.00	299.80	300.30	297.90	298.30	298.00
12	297.85	297.60	299.00	296.60	298.00	297.90
13	298.30	298.20	302.25	296.80	301.80	302.20
14	302.55	302.30	304.50	300.65	304.10	304.00
17	**HOLIDAY**					
18	304.60	304.50	308.10	303.45	307.60	307.45
19	306.40	306.10	308.20	303.90	304.20	304.10
20	304.15	304.00	309.20	303.50	309.05	308.90
21	309.80	309.95	313.90**H**	309.70	313.90	313.85
24						
25						
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3	293.20		297.50	292.40**L**	297.35	
4	298.30	298.35	299.00	294.00	296.75	296.80
5	296.55		297.35	294.20	296.60	296.55
6	296.10		299.15	295.60	296.80	
7	294.00	294.25	300.70	292.50	298.80	
10	299.15	299.05	301.15	298.40	300.45	300.40
11	300.85	300.80	301.00	298.85	299.15	299.00
12	298.40		299.75	297.50	298.80	
13	299.00		303.20	297.65	302.80	303.00
14	303.55	303.40	305.40	301.50	305.00	304.95
17	**HOLIDAY**					
18	305.40	305.50	309.00	304.35	308.50	308.40
19	306.75	306.60	309.20	304.65	305.00	304.95
20	304.85	304.75	310.20	304.25	310.10	310.00
21	311.25	311.40	314.25	310.45	313.90	313.40
24	313.50	313.10	315.35	312.30	313.70	313.80
25	313.25	313.35	313.80	310.95	312.45	312.20
26	311.70	311.60	314.00	310.90	312.50	312.65
27	313.80	313.20	317.50	311.55	316.70	316.10
28	317.50	318.00	318.85**H**	312.95	313.00	313.10

April 1986

Feb	Open		High	Low	Close	
3					298.25**N**	
4	300.00		300.00	295.60**L**	297.70	
5					297.50**N**	
6					297.70**N**	
7					299.70**N**	
10					301.25**N**	
11	301.10		301.80	299.90	299.90	
12					299.65**N**	
13	300.25		303.70	299.05	303.70	
14	303.60		305.75	302.75	305.75	
17	**OLIDAY**					
18	305.80		309.30	305.50	309.30	
19	308.40		309.60	305.80	305.80	
20	305.65		311.20	305.55	311.20	
21	312.50		315.20	311.90	314.90	
24	313.75		316.50	313.55	315.00	
25	314.40	314.50	315.00	312.30	313.60	
26	314.20		315.15	312.35	313.85	
27	313.50		319.00	313.00	317.85	317.50
28	319.20		320.00**H**	314.25	314.30	314.35

May 1986

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	**HOLIDAY**					
18						
19						
20						
21						
24	315.00		317.00	314.50	315.90	
25	315.50		315.60	313.40**L**	314.40	
26	314.40		316.00	313.50	314.70	
27	315.90		319.50**H**	314.00	318.50	
28	318.70		319.50	315.25	315.25	

June 1986

Feb	Open		High	Low	Close	
3					299.95**N**	
4					299.45**N**	
5					299.25**N**	
6					299.45**N**	
7					301.45**N**	
10					303.00**N**	
11					301.40**N**	
12					301.15**N**	
13	301.00		305.00	301.00**L**	305.00	
14	306.00		307.00	305.80	307.00	
17	**HOLIDAY**					
18	308.55		311.50	307.70	311.10	
19	310.00		311.50	307.60	307.60	
20	307.25		313.50	307.25	313.50	313.10
21	315.30		316.80	313.50	316.60	
24	316.00		318.20	315.50	316.75	
25					315.30**N**	
26	315.40		316.70	314.50	315.60	315.50
27	315.45		320.20	314.90	319.30	319.50
28	322.50		322.50**H**	316.15	316.15	

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	TOTAL
3	4,305**L**	149				4,454**L**
4	6,670	256	5			6,931
5	6,056	440				6,496
6	5,964	116**L**				6,080
7	6,240	256				6,496
10	5,404	446				5,850
11	5,413	293	10			5,716
12	6,007	206				6,213
13	7,191	397	1**L**		1**L**	7,590
14	7,760	1,113	6		1	8,880
17	**HOLIDAY**					
18	7,513	1,398	11		62	8,984
19	7,368	870	7		2	8,247
20	8,370	1,468	57		23	9,918
21	9,290**H**	3,284	15		36	12,625**H**
24		6,488	39	1**L**	6	6,534
25		6,369	30	30**H**		6,429
26		7,559	37	22	29	7,647
27		9,282**H**	153**H**	14	5	9,454
28		7,536	76	17	65**H**	7,694
TOTAL	93,551	47,926	447	84	230	142,238

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	TOTAL
3	4,010	548**L**	11			4,569
4	3,638	568	13			4,219
5	3,334	721	13			4,068
6	3,289**L**	723	13			4,025**L**
7	3,473	705	13			4,191
10	3,593	903	13			4,509
11	4,063	982	8			5,053
12	4,089**H**	1,012	8			5,109
13	3,966	1,068	7**L**		1**L**	5,042
14	3,396	1,486	10		1	4,893
17	**HOLIDAY**					
18	3,506	1,950	12		50	5,518
19	3,323	2,053	15		50	5,441
20	3,782	2,167	58		71	6,078
21	3,989	3,124	60		106	7,279**H**
24		3,986	63	1**L**	106	4,156
25		4,657	66	30	106	4,859
26		5,241	71	40	120	5,472
27		6,075**H**	140	50	122	6,396
28		5,560	163**H**	67**H**	183**H**	5,973

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

March 1986

Mar	Open		High	Low	Close	
3	313 15	313 30	314 35	311 30	311 70	311 50
4	312 30	312 40	315 90	308 75	308 85	308 80
5	308 30	308 20	311 25	306 80**L**	310 90	311 25
6	312 30	312 10	312 55	309 30	311 90	311 65
7	310 90	310 20	313 35	310 00	311 30	311 15
10	312 20	312 30	314 20	311 30	313 40	313 25
11	314 30	314 20	321 20	314 20	321 00	321 20
12	321 70	321 20	326 20	320 50	321 70	321 50
13	320 80	320 20	326 30	320 20	325 15	325 80
14	325 95	326 30	333 80	324 80	331 90	332 00
17	332 50	332 20	332 50	329 20	330 40	330 55
18	329 30	329 00	336 00	328 90	333 40	333 80
19	333 50		334 70	331 80	333 50	333 30
20	334 00	334 50	339 10**H**	334 00	336 90	336 80
21	337 20	337 25	338 15	327 50	328 00	328 10
24						
25						
26						
27						
28	**HOLIDAY**					
31						

April 1986

Mar	Open		High	Low	Close	
3	314 25		315 55	312 75	313 00	
4	313 40		317 10	310 10	310 10	
5	309 85		312 50	308 30**L**	312 50	
6	313 80	313 45	313 80	310 90	313 00	
7	311 90		314 60	311 85	312 45	312 55
10	313 85		315 50	312 80	314 75	314 65
11	316 00		322 50	316 00	322 50	
12	323 00		327 55	322 00	323 15	323 00
13	321 45	321 80	327 60	321 45	327 00	
14	327 30	327 65	335 00	326 00	333 40	333 20
17	333 70		333 70	330 40	331 75	
18	330 65	330 30	337 50	330 20	335 00	335 30
19	335 20	335 40	336 40	333 50	335 10	335 00
20	335 65	336 20	341 10	335 65	338 65	338 90
21	339 20	339 30	339 90	330 00	331 50	330 00
24	331 30	331 60	333 20	328 30	330 10	329 95
25	329 90		332 30	328 70	331 00	331 20
26	332 00	332 20	338 70	331 55	338 70	338 40
27	339 70	340 20	344 10**H**	336 80	338 00	337 60
28	**HOLIDAY**					
31	338 80	339 50	341 90	337 40	338 50	338 15

May 1986

Mar	Open		High	Low	Close	
3	315 55		315 55	313 80	314 00	
4					311 30**N**	
5					313 45**N**	
6	313 20		314 40	312 00**L**	314 00	
7	313 00		315 20	313 00	313 45	
10					315 55**N**	
11	317 60		323 40	317 60	323 40	
12					323 95**N**	
13	325 25		328 20	324 90	327 90	
14	328 70		335 50	328 70	334 20	
17	333 40		333 40	331 50	332 55	
18	334 00		338 00	334 00	336 00	
19	335 50		336 75	334 50	336 00	
20					339 85**N**	
21	339 60		340 30	332 00	332 00	
24	332 50		333 60	329 30	330 75	
25	330 20		332 70	329 40	331 90	
26	335 00		339 30	334 90	339 20	339 30
27	341 00		344 50**H**	338 00	338 90	338 75
28	**HOLIDAY**					
31	340 70		342 20	338 10	339 10	338 90

June 1986

Mar	Open		High	Low	Close	
3					314 90**N**	
4	316 25		319 00	312 30	312 90	312 30
5	312 60		314 30	310 90**L**	314 10	
6	316 00		316 00	313 50	314 80	314 75
7					314 20**N**	
10	316 30		317 70	315 30	316 40	
11	318 70		324 90	318 40	324 90	324 50
12	326 50		330 00	325 25	325 25	
13	324 20		329 70	323 90	328 80	
14	330 20		337 50	328 60	335 20	
17	336 00		336 00	333 00	333 55	
18	332 50		339 00	332 25	337 00	
19	337 60		338 50	336 00	337 00	
20	338 50		343 50	338 50	340 80	
21	341 40		342 00	332 50	333 50	332 50
24	333 50	334 50	335 50	331 00	332 20	
25	332 00		334 55	331 20	333 20	333 25
26	334 70		340 90	334 10	340 90	340 70
27	342 70		346 20**H**	339 30	340 10	
28	**HOLIDAY**					
31	342 05		343 90	339 80	340 50	

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	6,142	53**L**	10		6,205
4	8,763	340		18	9,121
5	3,657	224		4	8,885
6	8,126	463	21	13	8,623
7	4,820**L**	134	10	2**L**	4,966**L**
10	5,545	155		7	5,707
11	8,753	339	25	51	9,168
12	10,530	537		35	11,102
13	7,888	515	23	174**H**	8,600
14	9,726	736	4	31	10,497
17	6,944	656	2**L**	58	7,660
18	10,247	2,016	33	74	12,370
19	7,570	803	3	18	8,394
20	10,672**H**	2,623		64	13,359**H**
21	7,995	3,841	24	159	12,019
24		6,550	21	141	6,712
25		5,088	7	107	5,202
26		5,753	41	72	5,866
27		7,103	72**H**	106	7,281
28	**HOLIDAY**				
31		7,352**H**	14	104	7,470
TOTAL	122,378	45,281	310	1,238	169,207

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	5,894	198**L**	77**L**	183**L**	6,352**L**
4	5,770**L**	344	77	201	6,392
5	6,128	447	77	204	6,856
6	5,917	489	87	211	6,704
7	5,961	545	97	211	6,834
10	6,403	579	97	212	7,291
11	6,790	643	108	246	7,787
12	7,337	758	108	265	8,468
13	7,789	828	97	273	8,987
14	8,761**H**	885	96	279	10,021
17	8,541	947	97	292	9,877
18	[illegible]	2,218	118	346	10,343
19	7,380	2,337	119	330	10,166
20	7,441	3,486	119	351	11,397
21	7,404	4,821	122	379	12,726**H**
24		5,912	127	397	6,436
25		6,063	128	474	6,665
26		6,479	120	488	7,087
27		7,067	132**H**	520	7,719
28	**HOLIDAY**				
31		7,100**H**	131	529**H**	7,760

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the index

	April 1986						May 1986						June 1986					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	339 00	339 30	339 80	330 10	330 50	330 20	339 80		340 40	330 90	331 00		341 40		341 80	332 20	332 40	
2	329 40	329 60	334 40	329 00	333 80	333 70	330 75		335 00	329 95	334 50		331 40		336 40	331 30	336 05	336 00
3	334 10	333 95	335 20	325 70	327 00	326 30	334 70		335 80	326 60	327 50		336 40		337 35	327 60	328 90	
4	326 80	326 90	328 00	321 00	322 10	321 80	327 55		328 70	321 80	323 10	322 70	329 00		330 25	323 30	324 30	
7	321 00	320 90	324 40	318 40L	322 10	322 40	321 80		325 10	319 10L	323 00		323 20		326 50	320 75L	324 40	324 55
8	324 00	324 70	330 00	323 70	329 40	330 00	324 90		330 60	324 60	330 60		326 90		332 00	326 00	332 00	
9	331 00	331 50	332 55	325 60	328 00	327 70	332 10		333 25	326 40	328 80		333 85		334 70	328 00	329 90	
10	327 40	327 50	332 90	327 10	332 00	331 90	328 10		333 50	328 10	332 35	332 50	331 05		335 00	329 80	334 10	334 00
11	332 40	332 50	334 40	329 30	330 50	330 60	333 15	332 90	334 80	330 10	331 10	331 20	334 60		336 20	331 50	332 50	332 40
14	331 40	331 50	334 90	329 80	334 35	334 00	331 90		335 40	330 30	334 90	334 70	333 55		336 90	331 80	336 00	
15	333 80	334 00	336 60	332 80	335 60	335 80	334 70		337 10	333 55	336 40	336 50	335 70		338 40	334 90	337 70	337 75
16	337 75	339 00	344 70	337 75	343 40	343 20	338 90	338 70	345 40	338 70	343 75	344 00	340 40	340 50	346 50	340 10	345 00	345 10
17	343 50	343 20	347 30	341 90	346 00	345 90	344 10		347 70	342 70	346 55	346 35	345 30	345 20	348 40	343 80	347 40	347 30
18	346 00	345 75	348 00H	342 70	343 00	343 05	346 40	346 25	347 90	343 00	344 50	345 00	347 10		348 80	344 10	345 70	
21							343 75	343 50	348 30	343 45	347 60	347 80	345 30	345 20	349 30	344 70	348 90	
22							347 60	347 40	349 75	342 40	344 70	344 60	348 80	348 70	350 75	343 75	345 70	345 80
23							343 00	342 70	346 00	339 90	346 00	345 60	343 70		347 10	341 00	347 10	346 90
24							345 80	345 60	347 90	343 90	344 10	343 90	346 20		348 80	345 00	345 10	345 00
25							344 70		347 05	343 00	346 60	346 40	345 65		348 00	344 20	347 50	
28							347 00	347 10	349 50	345 40	349 50	349 30	348 00	348 05	350 50	346 40	350 20	350 50
29							350 00		351 20H	343 80	345 20	345 15	351 10		352 15H	345 00	346 00	
30							345 20	344 95	345 70	336 40	336 60	336 90	346 00		346 50	336 90	336 90	337 50

	July 1986				September 1986			
Apr	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
4								
7								
8					333 00	335 50	333 00	335 50
9					335 75	336 10H	331 00L	333 60
10								337 60N
11								336 25N
14								339 85N
15								341 55N
16								348 95N
17								351 25N
18								349 15N
21								352 35N
22								348 25N
23								350 00N
24								347 90N
25								350 50N
28								353 50N
29								349 20N
30	345 00	345 00H	338 50L	338 50				340 70N

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Sep	TOTAL
1	9,295	143	191			9,629
2	8,506	192	184			8,882
3	8,128	133L	165			8,426
4	7,981	218	329H			8,528
7	7,911	222	149			8,282
8	8,962	235	62L		4H	9,263
9	10,803	167	125		4	11,099
10	10,484	791	169			11,444
11	6,174	412	193			6,779
14	5,881L	380	90			6,351
15	8,244	499	216			8,959
16	7,069	1,145	107			8,321
17	9,039	1,372	231			10,642
18	11,281H	3,375	135			14,791H
21		5,255	122			5,377L
22		8,447H	212			8,659
23		8,038	245			8,283
24		7,000	210			7,210
25		6,628	200			6,828
28		5,526	149			5,675
29		7,948	205			8,153
30		8,305	243	1H		8,549
TOTAL	119,758	66,431	3,932	1	8	190,130

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Sep	TOTAL
1	6,833L	160L	498L			7,491
2	7,250	258	551			8,059
3	7,369	291	610			8,270
4	7,856	400	749			9,005
7	7,791	490	747			9,028
8	7,546	605	717		4L	8,872
9	7,784	625	721		5H	9,135
10	8,660	1,206	758		5	10,629
11	8,789	1,324	822		5	10,940
14	8,684	1,377	842		5	10,908
15	8,927	1,546	929		5	11,407
16	8,954	1,929	881		5	11,769
17	9,094H	2,155	827		5	12,081H
18	7,702	2,170	831		5	10,708
21		2,563	850		5	3,418L
22		3,154	792		5	3,951
23		3,469	914		5	4,388
24		3,181	952		5	4,138
25		2,884	919		5	3,808
28		3,116	964		5	4,085
29		4,007	971H		5	4,983
30		4,074H	948	1H	5	5,028

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

May 1986

May	Open		High	Low	Close	
1	336 60	336 90	337 80	334 60	335 95	336 20
2	335 35	335 00	337 75	333 10	334 65	334 80
5	334 70	335 20	338 80	334 70	338 65	338 50
6	338 20	338 40	339 40	335 30	337 65	337 55
7	336 80	336 70	336 90	332 80	336 40	336 25
8	336 80	336 90	338 40	334 80	336 10	335 80
9	334 95	334 80	338 40	333 80	338 20	338 25
12	337 00		339 30	336 70	337 80	337 75
13	337 00	337 10	339 50	336 00	337 60	337 50
14	338 10		341 55**H**	336 70	341 10	340 80
15	341 30	341 00	341 30	334 20	335 15	334 90
16	334 70	334 50	335 00	331 90**L**	333 10	333 05
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	337 10		338 60	335 50	336 60	336 90
2	336 10		338 45	334 00	335 35	
5	335 90		339 30	335 70	339 30	339 20
6	338 90		339 90	336 00	338 30	
7	337 10	337 30	337 40	333 70	336 90	
8	337 65		339 00	335 40	336 80	336 30
9	335 20		339 05	334 40	338 90	338 95
12	337 80	337 30	339 85	337 30	338 40	
13	337 50		339 85	336 60	337 90	338 10
14	338 60		341 75	337 10	341 35	341 20
15	341 50	341 45	341 60	334 25	335 20	335 00
16	334 40		335 05	332 10	333 60	333 50
19	334 25	334 50	334 60	331 90	332 90	332 65
20	331 75	331 00	338 60	331 00**L**	338 20	338 30
21	338 50	338 70	339 30	334 90	335 20	335 30
22	336 20	336 30	341 75	336 20	341 60	341 75
23	341 90	341 50	344 70	341 50	343 50	343 40
26	**HOLIDAY**					
27	344 50	344 40	351 30	343 50	351 30	350 90
28	351 10	351 00	355 10	350 60	353 80	354 00
29	353 10	353 00	356 90	351 10	355 80	355 95
30	355 00	354 90	359 25**H**	353 10	354 25	354 50

July 1986

May	Open		High	Low	Close	
1	339 65		339 65	337 50	337 75	
2	339 50		339 50	335 50	336 25	
5	339 60		340 20	338 00	340 10	
6	340 10		340 10	338 00	339 60	
7	337 20		338 00	335 20	338 00	
8					337 50**N**	
9					339 90**N**	
12					339 40**N**	
13					339 10**N**	
14					342 35**N**	
15	342 00		342 00	335 80	335 80	
16	335 65		336 00	333 20	334 30	
19	333 40		334 35	333 10	333 70	
20	332 60		339 40	332 60**L**	339 15	339 00
21	339 30		340 20	336 00	336 30	
22	336 70		342 65	336 60	342 65	
23	344 40		345 25	343 00	344 20	
26	**HOLIDAY**					
27	345 20		352 00	344 50	352 00	
28	351 70		355 95	351 70	354 85	
29	354 40		357 50	352 40	356 90	
30	356 00		360 00**H**	354 50	355 40	

August 1986

May	Open		High	Low	Close	
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16						
19						
20	334 35		339 75	333 75**L**	339 75	
21					337 00**N**	
22	338 70		343 40	338 70	343 40	
23	344 80		346 00	344 00	345 00	
26	**HOLIDAY**					
27	346 20		352 50	345 50	352 50	
28					355 35**N**	
29	355 20		358 00	353 40	357 50	
30	356 80		360 50**H**	356 00	356 20	

September 1986

May	Open		High	Low	Close	
1	339 90		341 25	339 20	340 20	
2	341 85		341 85	338 00	338 75	
5	339 40		342 50	339 40	342 50	
6					341 55**N**	
7	341 00		341 00	337 20	340 00	
8	340 70		340 90	339 60	339 60	
9					342 00**N**	
12	342 00		343 00	341 00	341 50	
13	341 30		342 40	340 50	341 20	
14	344 00		344 80	344 00	344 40	
15	339 70		340 00	338 25	338 25	
16					336 70**N**	
19	335 50		336 00	335 50	335 90	
20	334 00	333 90	341 50	333 90**L**	341 25	
21					338 40**N**	
22	338 80		344 50	338 80	344 50	
23	345 80		347 20	345 20	346 00	
26	**HOLIDAY**					
27	347 20		353 90	346 50	353 90	
28	354 00		357 00	353 60	356 90	
29	356 10		359 50	354 30	358 80	358 85
30	357 80		332 10**H**	356 50	357 40	

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Sep	TOTAL
1	7,255	211	4		47	7,517
2	6,558	160	2		5	6,725
5	5,776**L**	131	1**L**		3	5,911
6	7,252	218	2			7,472
7	7,380	342	1		3	7,726
8	6,477	116**L**			1**L**	6,594
9	6,099	409				6,508
12	5,917	206			20	6,143
13	7,513	803			1	8,317
14	9,802	601			1	10,404
15	10,650**H**	2,228	8		67**H**	12,953**H**
16	7,191	2,403	3			9,597
19		2,700	6		1	2,707**L**
20		5,249	4	3**H**	20	5,276
21		4,511	5			4,516
22		6,344	15	2	2	6,363
23		5,126	43	1**L**	1	5,171
26	**HOLIDAY**					
27		5,973	75**H**	1	3	6,052
28		8,075**H**	37		4	8,116
29		7,471	19	1	7	7,498
30		7,356	24	1	5	7,386
TOTAL	87,870	60,633	249	9	191	148,952

Open contracts Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Sep	TOTAL
1	3,506	865	5**L**		45	4,421
2	3,308	854**L**	6		50	4,218
5	3,149	884	6		53	4,092
6	3,542	854	7		53	4,456
7	3,810	1,056	7		56	4,929
8	4,506	1,063	7		56	5,632
9	4,620	1,283	7		56	5,966
12	4,681**H**	1,297	7		76**H**	6,061
13	4,477	1,717	7		75	6,276
14	3,461	1,965	7		75	5,508
15	2,977	2,800	14		42	5,833
16	2,644**L**	3,306	13		42	6,005
19		3,376	16		43	3,435
20		3,326	18	3	32	3,379**L**
21		3,478	19	3	32	3,532
22		4,349	14	3	31**L**	4,397
23		5,332	46	4**H**	32	5,414
26	**HOLIDAY**					
27		6,428	81	3	33	6,545
28		7,271	99	3	37	7,410
29		7,389**H**	105	4	40	7,538**H**
30		7,128	118**H**	3	41	7,290

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

June 1986

Jun	Open		High	Low	Close	
2	355.00		356.70	349.50	352.30	352.40
3	353.00		355.00	350.60	355.00	354.70
4	355.50	355.40	356.20	350.20	353.25	353.15
5	353.50	353.70	355.40	351.10	355.10	355.20
6	356.00	355.90	358.00	354.80	356.00	356.30
9	356.40	355.60	356.40	347.90	347.90	348.50
10	347.70	347.90	349.80	345.80L	348.60	348.40
11	348.50	347.90	351.00	347.30	349.80	350.00
12	349.00	349.10	351.20	348.90	350.00	349.70
13	350.80	351.00	358.10	350.80	356.20	356.00
16	356.80	357.20	358.85	356.25	357.40	357.70
17	357.90	358.00	358.35	355.10	356.00	356.15
18	355.80	355.70	358.70	353.80	358.00	357.80
19	356.50		359.20H	354.50	354.60	354.50
20	354.10	354.00	359.00	353.10	358.70	358.80
23						
24						
25						
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2	356.55		357.30	350.80	353.30	
3	353.50		356.10	351.70	356.10	
4	356.60		357.05	351.40	354.05	
5	355.25		356.30	352.30	356.20	
6	357.10		359.00	356.20	357.20	357.30
9	356.70		356.90	349.05	349.40	
10	348.80		350.75	347.00L	349.40	
11	350.00		351.75	348.40	350.90	
12	350.60		352.05	349.90	350.80	
13	351.80	351.90	359.35	351.80	357.10	
16	358.30	358.50	360.30	357.80	358.60	359.00
17	359.40	359.45	359.75	356.60	357.25	357.30
18	357.00		359.85	355.00	359.20	359.30
19	357.60		360.50	355.70	355.80	355.70
20	355.00	355.20	359.90	354.20	359.70	359.20
23	358.50	358.00	359.50	355.75	356.65	357.10
24	357.20	357.25	361.70	356.30	358.85	358.75
25	359.80		363.10	359.00	360.20	360.30
26	360.00		361.70	357.60	360.00	360.10
27	361.30	361.50	362.00	360.40	360.75	360.60
30	361.70	362.00	364.90H	361.25	362.70	362.50

August 1986

Jun	Open		High	Low	Close	
2					354.10N	
3	356.50		356.70	356.50	356.70	
4					354.85N	
5	354.40		357.00	353.30	357.00	
6	359.00		359.50	356.80	358.00	
9	357.50		357.50	349.60	349.85	
10	348.85		351.00	347.40L	349.90	
11	349.80		352.00	349.50	351.30	
12	351.00		352.30	350.40	351.20	
13					357.50N	
16					359.50N	
17	359.40		359.80	357.45	357.90	
18	357.60		359.90	356.00	359.80	
19					356.30N	
20	356.80		359.50	355.00	359.50	
23	359.00		359.75	356.00	357.20	357.30
24	357.80		361.50	356.50	359.00	
25	360.00		363.00	359.20	360.40	
26	361.00		361.70	358.30	360.30	
27	361.70		362.10	360.60	360.85	
30	361.90		364.90H	361.70	363.10	362.90

September 1986

Jun	Open		High	Low	Close	
2					355.05N	
3	355.50		358.00	354.00	357.90	
4	358.40		358.40	353.80	356.25	356.15
5	357.05		358.30	354.80	358.10	
6	360.00		360.70	357.90	359.30	
9	358.50		358.50	350.80	351.20	
10	349.85		352.50	348.60L	351.30	
11	351.20		353.20	350.60	352.90	
12	352.40		353.60	351.90	352.75	
13	353.60		360.50	353.60	358.80	
16	359.50	359.70	361.20	359.30	360.00	360.30
17	360.40		360.75	358.10	358.55	358.65
18	358.50		360.90	356.70	360.60	
19	359.60		361.50	357.20	357.20	
20	357.80		361.10	355.90	361.00	
23	359.20		360.70	357.00	358.25	358.35
24	358.50		362.20	357.00	359.50	359.70
25	360.25		363.80	359.80	361.00	
26	360.60		362.30	358.60	360.80	361.00
27	362.20		362.70	361.30	361.60	361.70
30	362.80		365.70H	362.30	363.70	363.60

December 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23	362.50		362.50	362.20L	362.20	
24					363.70N	
25	363.50		367.00	363.50	364.50	
26	365.00		365.00	362.50	364.30	
27	365.70		365.90	365.00	365.00	
30	368.00		369.20H	365.90	366.85	

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Dec	TOTAL
2	7,599	49				7,648
3	7,761	24L		7		7,792
4	6,855	46		5		6,906
5	6,507	130	1L	2		6,640
6	5,858	96	1	1L		5,956
9	8,290H	170	1	23		8,484
10	8,097	92	23	9		8,221
11	7,119	68	5	14		7,206
12	5,503L	118	2	2		5,625
13	6,653	321	5	80		7,059
16	5,986	330		31		6,347
17	6,856	697	1	19		7,573
18	7,916	695	1	60		8,672
19	7,808	743		79		8,630
20	7,995	2,557	32	79		10,663
23		3,753	24	37		3,814
24		9,185H	84H	3,059	1L	12,329H
25		8,747	37	3,305H	1	12,090
26		5,010	32	87	1	5,130
27		2,080	2	23	1	2,106L
30		4,077	18	143	4H	4,242
TOTAL	106,803	38,988	269	7,065	8	153,133

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Dec	TOTAL
2	6,554H	148L	3L	41		6,746
3	6,070	152	3	44		6,269
4	5,881	165	3	40		6,089
5	5,586	240	4	39L		5,869
6	5,652	282	5	40		5,979
9	5,615	370	5	51		6,041
10	5,470	370	18	45		5,903
11	5,710	371	15	49		6,145
12	5,133	399	15	47		5,594
13	4,909	446	15	86		5,456
16	4,522	541	15	101		5,179
17	4,215L	926	15	97		5,253
18	4,408	1,034	15	110		5,567
19	4,242	1,186	15	127		5,570
20	4,422	2,086	31	157		6,696
23		2,507	19	160		2,686L
24		3,952	20	1,813	1L	5,786
25		4,726	41H	3,828		8,595
26		4,952H	27	3,824	1	8,804H
27		4,917	25	3,823	1	8,766
30		4,882	30	3,850H	3H	8,765

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

July 1986

Jul	Open		High	Low	Close	
1	362 50	362 80	365 40	362 10	365 00	364 90
2	364 30	364 15	366 10**H**	364 00	365 00	365 20
3	364 80	364 60	365 60	361 80	362 10	362 50
4	**HOLIDAY**					
7	361 90	361 70	361 90	349 30	349 50	349 80
8	348 00	347 90	348 10	344 60	347 00	346 80
9	347 80	348 00	349 90	347 20	348 60	348 70
10	349 00	349 10	350 30	344 15	350 00	349 80
11	349 90	349 50	350 80	347 00	347 80	347 50
14	346 80	346 60	347 10	342 60	342 65	342 80
15	342 80	342 70	344 00	339 10	340 10	340 60
16	340 00		343 25	339 40	340 40	340 30
17	340 70		342 85	340 20	340 55	340 70
18	340 50		345 80	338 30**L**	340 00	340 05
21						
22						
23						
24						
25						
28						
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	363 20		365 30	362 70	365 10	
2	364 20		366 20**H**	364 20	365 10	365 30
3	364 80		365 80	362 00	362 50	362 00
4	**HOLIDAY**					
7	360 50		360 60	349 50	349 60	349 75
8	347 50		347 50	344 90	347 00	
9	348 20		349 90	347 40	348 75	
10	349 85		350 40	344 40	349 90	
11	349 80		350 70	347 30	347 60	
14	346 60		347 00	342 70	342 90	342 70
15	343 00		344 00	339 60	340 90	
16	340 10	340 20	343 70	340 00	340 80	
17	341 20		343 20	340 70	340 80	
18	340 50		346 20	338 70	342 00	341 50
21	341 75		342 70	339 40	341 90	342 00
22	340 50	340 30	345 80	340 00	345 00	344 75
23	344 50		345 90	342 80	344 20	343 80
24	344 00	343 80	344 80	341 90	344 40	344 80
25	345 00	344 90	347 15	344 70	346 10	345 90
28	344 80	344 50	345 50	337 70	339 05	338 90
29	339 40		339 90	336 70	338 30	338 70
30	338 50	338 70	342 70	335 10**L**	342 20	342 50
31	342 75	342 50	343 00	340 90	342 15	341 90

September 1986

Jul	Open		High	Low	Close	
1	363 10		366 10	363 00	366 00	
2	364 80		366 90**H**	364 80	366 00	366 10
3	365 70		366 30	362 80	363 30	363 00
4	**HOLIDAY**					
7	362 20		362 30	350 40	350 50	
8	349 50		349 50	345 50	347 75	348 00
9	348 40		350 80	348 20	349 60	349 50
10	349 90	350 10	351 10	345 [illegible]0	350 75	
11	350 25		351 65	34[illegible]5	348 45	
14	347 80	347 40	347 85	343 50	343 50	343 80
15	343 85	343 60	345 00	340 10	341 35	
16	341 00	340 90	344 20	340 50	341 30	
17	341 90		344 00	341 00	341 40	341 60
18	341 30	341 50	346 80	339 30	341 65	342 60
21	342 70	342 40	343 00	339 80	342 25	342 30
22	340 50	340 40	346 20	340 40	345 25	345 60
23	345 00	345 20	346 50	343 40	344 60	344 50
24	344 50	344 20	345 30	342 30	344 70	344 90
25	345 80	345 70	347 95	345 30	346 90	346 60
28	345 00		345 90	338 20	339 40	339 70
29	340 20	340 10	340 40	337 20	339 00	339 30
30	339 40		343 50	336 00**L**	343 10	
31	343 70		343 80	341 50	342 80	342 70

October 1986

Jul	Open		High	Low	Close	
1						
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21	342 80		343 65	342 50	343 40	
22	342 10		347 00	342 10	346 60	
23	347 00		347 50	345 00	346 00	
24	346 00		346 30	344 50	346 00	
25	346 60		348 50**H**	346 60	348 00	
28	346 40		346 40	339 70	341 00	
29	341 00		341 00	338 80	340 30	
30	340 20		344 10	338 00**L**	344 10	
31	343 75	343 85	344 50	343 00	343 60	

December 1986

Jul	Open		High	Low	Close	
1					369 10**N**	
2					369 10**N**	
3	367 00		367 50**H**	366 15	366 15	
4	**HOLIDAY**					
7					353 50**N**	
8					350 75**N**	
9					352 50**N**	
10	351 30		354 00	348 50	353 60	
11					351 20**N**	
14	350 35		350 70	346 50	346 50	
15	346 50		348 30	344 20	344 20	
16	344 45		347 50	343 60	344 00	
17	345 50		346 50	344 50	344 50	
18	344 50		349 50	343 00	345 45	
21	344 30		345 30	344 30	344 80	
22	343 60		349 00	343 50	348 00	
23	348 50		349 00	346 30	347 50	
24	347 50		347 80	346 00	347 50	
25	347 85		350 00	347 85	349 30	
28	347 65		348 00	341 00	342 30	
29	342 25		342 50	340 00	342 00	
30	341 45		345 50	339 50**L**	345 50	
31	345 30		346 30	344 10	345 10	

March 1987

Jul	Open		High	Low	Close	
1						
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						
31	348 30		349 00**H**	347 10**L**	348 10	

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Mar	TOTAL
1	4,083	13	62				4,158
2	3,721	6**L**	41**L**				3,768
3	2,635**L**	99	102		2		2,838**L**
4	**HOLIDAY**						
7	8,189	147	529				8,865
8	6,840	159	260				7,259
9	5,711	151	165				6,027
10	8,600	99	772		2		9,473
11	6,037	33	157				6,227
14	6,788	104	323		1**L**		7,216
15	12,859**H**	465	1,004**H**		6		14,334**H**
16	9,275	846	995		5		11,121
17	7,599	1,185	601		2		9,387
18	9,530	2,088	912		2		12,532
21		3,484	636	1**L**	1		4,122
22		5,265	351	1	1		5,618
23		4,965	386		3		5,354
24		3,869	324	1	2		4,196
25		3,870	217	2	1		4,090
28		6,412	827	1	1		7,241
29		5,542	434	8**H**	1		5,985
30		7,574**H**	632	1	1		8,208
3		4,297	608	3	9**H**	1**H**	4,918
TOTAL	91,867	50,673	10,338	18	40	1	152,937

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Mar	TOTAL
1	5,027	27**L**	3,843**L**		3		8,900
2	5,118	30	3,866		3		9,017
3	5,226	87	3,843		3		9,159
4	**HOLIDAY**						
7	4,863	90	3,964		3		8,920
8	4,797	107	3,998		3		8,905
9	4,664**L**	237	4,001		3		8,905
10	4,712	215	4,082		3		9,012
11	4,726	234	4,049		3		9,012
14	5,501	280	4,093		4		9,878
15	6,393**H**	554	4,383		2**L**		11,332
16	5,881	1,081	4,406		2		11,370
17	5,020	1,982	4,366		2		11,370
18	4,666	2,559	4,451**H**		2		11,678**H**
21		3,283	4,441	1**L**	3		7,728
22		3,417	4,432		2		7,851
23		2,846	4,410		5**H**		7,261
24		2,817	4,396		3		7,216**L**
25		3,079	4,395	1	4		7,479
28		3,344	4,427	1	3		7,775
29		3,669	4,428	6	4		8,107
30		3,821	4,429	6	3		8,259
31		3,978**H**	4,417	7**H**	4	1**H**	8,407

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

August 1986

Aug	Open		High	Low	Close	
1	341.80	341.60	342.80	338.20	338.60	338.20
4	337.50		343.00	335.40L	342.20	342.60
5	341.90	341.50	344.30	341.00	342.30	342.60
6	342.10	342.20	343.60	339.50	342.00	342.20
7	341.25	341.20	344.40	341.10	342.00	342.20
8	343.00	342.80	343.80	340.80	341.80	341.95
11	342.50	342.70	346.90	342.50	346.30	346.20
12	345.80	346.00	350.90	345.40	350.50	350.30
13	350.30	350.35	354.50	349.60	352.60	352.80
14	352.50	352.45	354.70	351.90	353.80	353.90
15	354.40	354.20	356.70H	351.90	356.55	356.60
18						
19						
20						
21						
22						
25						
26						
27						
28						
29						

September 1986

Aug	Open		High	Low	Close	
1	342.20	342.30	343.50	338.90	339.20	339.00
4	338.00		343.80	336.00L	343.10	
5	342.60	342.20	345.10	341.90	343.10	343.50
6	342.80	342.90	344.40	340.10	342.90	342.70
7	341.70		345.20	341.70	342.60	342.80
8	343.70	344.00	344.70	341.40	342.50	342.60
11	343.50	343.70	347.75	343.50	346.90	347.20
12	347.30	347.20	351.70	346.30	351.40	351.50
13	351.20	351.40	355.40	350.50	353.50	353.70
14	353.60	353.40	355.75	352.85	354.70	354.90
15	355.10	355.00	356.80	352.90	356.30	356.50
18	355.70	355.60	358.60	353.90	357.50	357.30
19	358.00		358.50	355.50	356.10	356.30
20	356.20	356.30	361.50	355.30	361.30	361.50
21	361.20	361.50	362.10	359.60	361.50	361.60
22	360.80		362.60	360.10	361.40	361.20
25	361.30	361.20	361.60	357.50	360.00	360.10
26	360.50	359.80	366.90	359.70	365.55	365.80
27	365.80	366.00	368.80H	365.10	366.70	366.50
28	366.80	366.60	367.40	364.80	365.90	365.60
29	365.50	365.00	367.90	363.20	364.40	364.00

October 1986

Aug	Open		High	Low	Close	
1	344.10		344.40	340.00	340.00	
4	338.30		344.20	337.00L	344.00	
5	346.00		346.00	343.00	344.50	
6	343.40		345.00	342.00	343.90	
7	343.30		345.80	343.00	343.20	
8	345.00		345.20	342.60	343.50	343.40
11	345.00		348.20	344.80	347.80	347.70
12	348.70		352.10	347.40	352.10	
13	352.50		355.80	351.20	354.30	
14	354.30		356.10	354.00	355.50	
15	355.50		357.00	353.80	357.00	
18	356.40		359.40	355.10	358.20	
19	358.00		358.85	356.20	356.90	357.00
20	357.00		362.10	356.30	362.00	
21	362.10	362.40	362.70	360.60	362.30	
22	361.40		363.30	361.00	362.00	
25	362.00		362.30	358.60	360.80	
26	360.80		367.80	360.70	366.50	
27	366.70		369.30H	366.10	367.30	
28	367.80		368.20	365.60	366.60	
29	366.30		368.60	364.30	365.00	

November 1986

Aug	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20						
21	362.30		362.70	360.80L	362.50	
22					362.20N	
25					361.10N	
26					366.90N	
27	367.00		369.40H	366.30	367.50	
28	367.50		368.40	366.20	366.80	
29					365.20N	

December 1986

Aug	Open		High	Low	Close	
1	345.35		346.00	341.50	341.50	
4	339.55		345.50	338.50L	345.50	
5	345.30		347.25	344.50	346.00	
6	344.60		346.00	343.00	345.80	
7	344.50		346.95	344.20	344.20	344.50
8	345.80		346.00	343.50	344.30	
11	345.80		349.00	345.80	348.60	348.45
12	349.40		352.90	348.50	352.90	
13	352.80		356.50	352.00	355.20	
14	355.00		357.20	354.60	356.40	
15	356.70		357.90	354.70	357.90	
18	357.20		359.70	355.70	359.00	
19	359.50	359.30	359.50	357.10	357.80	
20	357.70		362.90	357.20	362.90	
21	362.80		363.10	361.20	363.10	
22	362.40		363.70	361.60	362.90	
25	362.70		363.00	358.80	361.25	
26	361.50		368.10	361.30	367.20	367.10
27	367.30		370.00H	366.80	368.00	
28	368.10		368.80	366.50	367.30	
29	366.70		369.00	364.90	365.70	

March 1987

Aug	Open		High	Low	Close	
1					344.50N	
4					348.50N	
5	348.30		350.00H	347.50L	349.00	
6					348.60N	
7					347.30N	
8					347.25N	
11					351.55N	
12					355.95N	
13					358.20N	
14					359.40N	
15					360.90N	
18					362.00N	
19					360.80N	
20					365.90N	
21					366.10N	
22					365.90N	
25					364.25N	
26					370.05N	
27					370.80N	
28					370.10N	
29					368.30N	

Volume of sales Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	2,907L	269L	1L		1L		3,178
4	6,468	909	1		2		7,380
5	6,344	493	3		2	1H	6,843
6	5,018	457	36		60		5,571
7	4,243	540	54		41		4,878
8	3,333	408	4		1		3,746
11	4,523	809	53		63		5,448
12	5,693	775	32		7		6,507
13	7,633H	1,416	4		1		9,054
14	5,694	1,590	3		7		7,294
15	4,455	2,558	7		30		7,050
18		5,204	41		5		5,250
19		4,825	18		35		4,878
20		6,851H	38		2,868H		9,757H
21		4,670	31	1L	7		4,709
22		2,248	38		4		2,290L
25		3,955	40		10		4,005
26		6,295	113H		74		6,482
27		5,044	32	2H	47		5,125
28		4,570	64	1	17		4,652
29		3,962	39		18		4,019
TOTAL	56,311	57,848	652	4	3,300	1	118,116

Open contracts Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	4,136H	4,457	7L		4L	1H	8,605
4	4,047	4,455	7		4	1	8,514
5	3,490	4,478	8		4		7,980
6	3,716	4,446	39		58		8,259
7	3,246	4,439	89		97		7,871
8	3,356	4,393	92		97		7,938
11	2,942	4,503	144		157		7,746
12	2,758	4,403	173		160		7,494
13	2,599	4,161	176		159		7,095
14	2,501L	4,233	175		160		7,069
15	3,287	5,029	177		184		8,677H
18		5,192	172		184		5,548L
19		5,609H	170		183		5,962
20		4,685	186		2,985		7,856
21		4,452	181	1L	2,978		7,612
22		4,517	174	1	2,978		7,670
25		4,221	177	1	2,975		7,374
26		4,536	201	1	3,003H		7,741
27		4,175	215	1	2,981		7,372
28		4,076L	242	2H	2,988		7,308
29		4,288	245H	2	2,989		7,524

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	363 70	364 00	366 40	356 20	357 30	357 00
3	356 40	356 50	361 60	355 90	361 55	361 40
4	361 60	361 70	367 70	361 10	366 20	366 40
5	365 60	366 00	368 00**H**	362 00	363 05	362 60
8	362 75	363 10	363 80	359 60	362 50	362 70
9	363 30	363 60	365 50	360 20	362 70	362 40
10	362 60	362 70	363 40	359 60	361 30	361 10
11	359 00	358 00	359 20	344 20	344 70	344 80
12	345 00	344 50	346 20	336 00	339 50	339 80
15	340 60	341 00	342 80	337 70	340 60	340 80
16	339 20	339 00	341 70	335 50	340 50	340 30
17	340 60	340 00	343 70	337 80	338 00	338 30
18	338 20	337 90	342 30	335 00**L**	339 30	339 20
19	337 50	337 20	340 00	336 50	336 70	336 50
22						
23						
24						
25						
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	365 30		367 10	357 40	358 00	357 90
3	[illegible]		362 30	356 90	362 20	
4	[illegible]		368 10	362 10	367 20	367 30
5	366 70		368 70**H**	362 90	363 50	
8	363 60		364 50	360 50	363 20	363 40
9	364 10		366 10	361 40	363 20	
10	363 40		364 10	360 60	361 80	361 90
11	359 70		359 80	345 00	345 30	345 40
12	344 60		346 80	336 60	340 50	
15	341 80		343 60	338 40	341 40	
16	341 00		342 30	336 20	341 00	
17	341 20		344 30	338 00	338 00	338 30
18	338 50	338 30	342 50	335 30	339 80	339 90
19	338 05	337 80	339 90	336 50	337 20	338 00
22	338 50	339 00	341 10	337 80	340 80	340 60
23	340 00	339 80	343 95	339 50	343 40	343 10
24	343 25	343 10	345 15	341 30	342 90	343 30
25	343 40	343 30	343 40	334 00	337 40	337 20
26	336 10	336 00	341 30	335 00	337 80	337 60
29	336 40	336 00	336 60	331 80**L**	335 75	335 80
30	336 85	337 00	342 00	336 30	337 20	337 30

November 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	365 10		367 00	357 20	358 10	
3	357 50		362 60	357 20	362 60	
4	362 60		367 90**H**	362 50	367 50	367 30
5					363 90**N**	
8					363 80**N**	
9					363 75**N**	
10	363 60		363 95	361 00	362 10	362 20
11	359 85		359 85	345 20	345 50	
12					340 70**N**	
15					341 60**N**	
16					341 25**N**	
17	341 20		343 80	338 20	338 20	
18	337 15		341 50	336 00	340 10	340 00
19	338 70		339 50	337 00	337 50	338 00
22	338 30		340 90	338 00	340 50	
23	341 20		344 00	339 50	343 40	
24	342 80		344 90	341 80	343 10	
25	343 30		343 30	333 90	337 30	
26	336 00		341 00	335 10	337 70	
29	334 50		335 80	332 20**L**	335 70	
30	336 60		341 50	336 50	337 20	

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	365 60		367 60	357 90	358 70	
3	357 70		363 00	357 40	363 00	
4	363 30	363 10	368 50	362 60	367 80	
5	367 50		369 30**H**	363 50	364 40	364 10
8	364 30	364 50	365 20	361 00	364 10	
9	364 70		366 70	361 90	364 10	364 00
10	364 00		364 60	361 20	362 60	362 50
11	360 80	359 00	360 80	345 60	346 10	
12	344 60		347 20	337 50	341 10	
15	342 30	342 20	344 00	338 90	341 90	
16	340 50		342 70	336 00	341 40	341 60
17	341 60		344 60	338 10	338 10	338 50
18	338 30	338 10	343 00	335 50	340 30	339 70
19	338 50		339 80	337 00	338 00	338 40
22	338 90	339 00	341 20	337 90	340 90	340 80
23	340 20	340 00	345 00	339 80	344 30	344 00
24	343 90	343 80	345 80	342 00	343 60	343 70
25	344 00		344 00	334 60	337 60	337 50
26	336 30		341 60	335 40	338 20	338 10
29	336 20		336 90	332 10**L**	336 50	336 20
30	337 60		342 30	337 00	337 70	337 80

March 1987

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				361 20**N**
3				365 50**N**
4				370 25**N**
5				366 75**N**
8				366 65**N**
9				366 60**N**
10				365 10**N**
11				348 60**N**
12	348 60	348 60**H**	341 00**L**	343 25
15				344 05**N**
16				343 70**N**
17				340 80**N**
18				342 55**N**
19				340 90**N**
22				342 60**N**
23				345 90**N**
24				345 55**N**
25				339 75**N**
26				340 25**N**
29				338 25**N**
30				339 60**N**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	**HOLIDAY**					
2	6,091	49	5	66		6,211
3	6,496	32**L**	2	37**L**		6,567
4	7,051	197	1**L**	46		7,295
5	7,054	226		44		7,324
8	7,472	296		160		7,928
9	6,656	306		61		7,023
10	6,394	126	1	483		7,004
11	12,306**H**	513	4	212		13,035
12	12,247	764		247	1**H**	13,259**H**
15	6,608	345		216		7,169
16	6,748	224		569		7,541
17	7,910	496	31	241		8,678
18	8,004	1,102	32	310		9,448
19	5,944**L**	1,277	14	1,438		8,673
22		3,713	54**H**	426		4,193**L**
23		8,059**H**	29	4,648**H**		12,736
24		5,135	39	455		5,629
25		6,739	11	702		7,452
26		5,285	22	748		6,055
29		6,101	17	639		6,757
30		6,008	28	411		6,447
TOTAL	106,981	46,993	290	12,159	1	166,424

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	**HOLIDAY**					
2	4,168**L**	251	6	3,001		7,426
3	4,696	250**L**	5**L**	3,001		7,952
4	4,567	296	5	3,000		7,868
5	4,395	388	5	3,003		7,791
8	5,388	529	5	3,099		9,021
9	5,599	690	5	3,096		9,390
10	5,817	694	5	3,499**H**		10,015
11	6,490**H**	738	7	3,296		10,531**H**
12	6,347	943	7	3,092	1**H**	10,390
15	6,160	888	7	3,088	1	10,144
16	6,206	904	7	3,092	1	10,210
17	5,368	972	31	3,146	1	9,518
18	4,716	1,389	60	3,134	1	9,300
19	4,922	1,676	51	3,248	1	9,898
22		2,299	65	3,312	1	5,677**L**
23		4,088	62	2,579	1	6,730
24		4,749	73	2,575	1	7,398
25		5,227	73	2,515	1	7,816
26		5,593	80**H**	2,504	1	8,178
29		4,890	79	2,505	1	7,475
30		5,794**H**	77	2,479**L**	1	8,351

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

October 1986

Oct	Open		High	Low	Close	
1	337.65	338.10	344.00	337.65	341.70	341.60
2	341.10	341.20	342.70	339.20	342.05	342.40
3	343.40	343.75	345.90	335.30**L**	338.30	338.20
6	338.75	339.00	342.30	337.10	341.00	340.90
7	341.00	341.10	341.60	336.50	341.10	340.90
8	339.40	339.00	344.90	337.40	344.50	344.40
9	344.40		346.50	341.50	342.20	342.30
10	341.70		343.40	340.00	342.00	342.20
13	341.70		344.90	341.00	344.70	344.90
14	344.90	345.10	345.40	340.90	343.30	343.20
15	343.00	343.05	350.80	342.70	350.40	350.80
16	351.10	351.20	352.70**H**	348.80	351.60	351.45
17	351.05	351.00	351.30	347.70	351.05	351.10
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

November 1986

Oct	Open		High	Low	Close	
1	338.85		343.40	338.80	341.50	
2	340.40	340.45	342.40	339.30	342.10	
3	345.10		345.30	335.50**L**	338.30	
6	337.70		341.90	337.70	341.00	
7	340.65		341.10	336.80	340.80	
8	338.40		344.50	337.30	344.30	
9	344.40		345.90	341.70	342.10	
10	341.10		342.60	341.00	341.90	
13	341.80		345.00	341.80	345.00	344.80
14	345.00		345.10	341.00	343.20	
15	342.90		350.60	342.60	350.50	
16	351.00	351.30	352.50	348.80	351.30	
17	350.50		350.90	348.80	349.80	350.20
20	348.70	348.50	348.70	343.80	345.80	346.00
21	346.90	347.20	347.40	344.00	345.30	345.20
22	344.80	345.00	347.40	344.60	345.30	344.70
23	345.40	345.20	352.00	345.00	350.40	350.60
24	350.30	350.10	351.25	347.50	348.20	348.10
27	347.70	347.90	350.40	345.50	349.90	350.10
28	349.60	349.80	351.70	347.80	348.90	349.00
29	348.60	348.40	352.00	348.20	350.60	350.70
30	352.60	354.00	355.80	352.60	355.30	355.50
31	355.80	355.50	356.60**H**	354.10	356.30	356.50

December 1986

Oct	Open		High	Low	Close	
1	338.60		344.60	338.60	342.20	
2	341.70	341.60	343.10	339.80	342.70	342.90
3	344.90	345.50	346.30	335.80**L**	338.60	338.80
6	339.30	339.10	342.50	337.60	341.40	
7	341.20	341.30	342.10	336.80	341.50	341.30
8	339.30	339.80	345.20	337.90	345.00	
9	345.00		346.80	342.00	342.70	342.50
10	342.00	341.80	343.80	340.50	342.30	342.60
13	342.20		345.20	341.50	345.10	345.00
14	345.50		345.80	341.40	343.60	343.70
15	343.30	343.40	351.10	343.00	350.90	351.10
16	351.60		353.30	349.30	352.00	351.80
17	351.30		351.40	348.00	350.10	350.50
20	349.40	348.60	349.40	344.00	346.30	
21	347.10	347.70	347.70	344.30	345.55	345.50
22	345.50	345.45	347.80	345.00	345.80	345.50
23	346.00	345.50	352.70	345.50	351.00	351.20
24	350.75		351.90	348.00	348.70	348.80
27	348.20	348.40	350.80	346.00	350.40	350.60
28	350.20		351.95	348.30	349.40	349.60
29	348.90	348.80	352.30	348.50	350.80	351.10
30	353.00	354.70	356.40	353.00	356.10	356.00
31	356.40	356.30	357.10**H**	354.70	356.80	357.00

January 1987

Oct	Open		High	Low	Close
1					
2					
3					
6					
7					
8					
9					
10					
13					
14					
15					
16					
17					
20	346.20		347.00	346.20	347.00
21	348.00		348.40	345.50**L**	346.25
22	346.70		348.00	346.00	346.00
23	348.70	348.60	352.90	348.00	351.80
24	351.00		351.00	349.00	349.20
27	348.80		351.00	347.00	350.90
28	351.00		351.10	349.10	350.00
29	349.50		352.90	349.50	351.60
30	355.75		356.55	355.50	356.55
31	356.50		357.40**H**	355.80	357.40

March 1987

Oct	Open	High	Low	Close
1				344.00**N**
2				344.60**N**
3				340.60**N**
6				343.30**N**
7				343.30**N**
8				346.80**N**
9				344.50**N**
10				344.30**N**
13				346.80**N**
14				345.30**N**
15				352.80**N**
16				353.60**N**
17	351.40	352.30	351.00	352.30
20	347.20	348.00	347.20	347.60
21	349.00	349.50	346.00**L**	347.00
22	347.70	349.00	346.80	346.80
23	347.50	353.40	347.50	352.80
24	352.00	352.00	349.50	350.00
27	349.80	352.00	347.50	351.90
28	352.00	352.10	350.10	351.00
29	350.50	353.60	350.50	352.60
30	356.75	357.55	355.80	357.55
31	357.50	358.40**H**	356.40	358.40

Volume of sales Reported in contracts

Oct	86Oct	86Nov	86Dec	87Jan	87Mar	TOTAL
1	6,311	66	690			7,067
2	4,991	175	311			5,477
3	5,456	24**L**	639			6,119
6	3,663	76	303			4,042
7	5,657	59	546			6,262
8	8,081**H**	401	846			9,328
9	6,614	697	672			7,983
10	3,278	97	228			3,603
13	1,543**L**	87	149**L**			1,779**L**
14	5,509	270	288		1**L**	6,068
15	7,437	343	710			8,490
16	8,034	469	729			9,232
17	6,965	1,689	1,044**H**		2**H**	9,700**H**
20		3,823	348		1	4,172
21		3,341	323	1**L**	2	3,667
22		3,545	397	1	2	3,945
23		4,852	704	7**H**	2	5,565
24		3,309	310	1	1	3,621
27		4,431	426	1	1	4,859
28		5,560	390	1	1	5,952
29		4,170	304	1	1	4,476
30		5,655**H**	662			6,317
31		3,917	369	1	1	4,288
TOTAL	73,539	47,056	11,388	14	15	132,012

Open contracts Reported in contracts

Oct	86Oct	86Nov	86Dec	87Jan	87Mar	TOTAL
1	6,152	114**L**	2,463**L**		1**L**	8,730
2	6,140	202	2,507		1	8,850
3	6,139	204	2,541		1	8,885
6	6,087	211	2,532		1	8,831
7	6,353	264	2,510		1	9,128
8	7,055	494	2,647		1	10,197
9	7,240**H**	1,079	2,813		1	11,133**H**
10	6,687	1,116	2,813		1	10,617
13	6,288	1,136	2,790		1	10,215
14	5,877	1,186	2,846		1	9,910
15	5,329	1,368	2,996		1	9,694
16	4,830**L**	1,529	2,970		1	9,330
17	4,882	2,308	3,311		2	10,503
20		2,555	3,378		3**H**	5,936
21		2,362	3,343	1**L**	2	5,708**L**
22		2,511	3,334		2	5,847
23		3,095	3,328	1	1	6,425
24		3,186	3,283	2**H**	2	6,473
27		3,310	3,299	1	1	6,611
28		4,024	3,343	2	2	7,371
29		4,035	3,374	2	2	7,413
30		4,151	3,381**H**	2	2	7,536
31		4,210**H**	3,344	2	2	7,558

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

November 1986

Nov	Open		High	Low	Close	
3	357.40	357.60	359.20	356.60	358.40	358.50
4	358.50	358.40	360.40	356.90	359.00	358.90
5	358.70	358.60	360.90	358.00	360.20	360.50
6	359.90	359.50	360.70	355.90	358.90	359.20
7	358.50	358.20	359.70	357.20	358.20	358.50
10	357.80		359.90	357.00	359.50	359.20
11	359.40	359.45	361.00	359.20	360.60	361.00
12	361.30	361.80	361.80	358.20	360.10	360.50
13	360.80		360.80	352.00	352.00	352.30
14	352.20	352.50	356.80	352.20	356.80	356.50
17	355.00	353.80	357.90	353.10	354.60	354.40
18	354.20	354.10	355.10	346.50	346.60	346.70
19	346.30	346.00	350.50	344.90**L**	349.40	349.55
20	349.60	349.70	357.00	349.60	356.55	356.30
21	356.80	357.10	364.40**H**	355.90	363.85	363.90
24						
25						
26						
27	**HOLIDAY**					
28						

December 1986

Nov	Open		High	Low	Close	
3	357.50		359.70	356.90	358.80	359.10
4	358.80		360.60	357.30	359.30	359.40
5	359.20	359.00	361.40	358.40	360.75	361.10
6	359.90	359.95	361.10	356.20	359.50	359.60
7	358.70		360.20	357.60	358.80	359.00
10	358.20	358.10	360.45	357.40	359.80	359.90
11	360.00		361.60	359.60	361.20	361.60
12	361.60	362.10	362.40	358.50	360.60	361.00
13	361.10	361.40	361.40	352.50	352.50	352.70
14	352.70	352.60	357.20	352.60	357.20	357.00
17	354.00		358.20	353.50	355.10	355.00
18	354.60	354.70	355.60	346.90	347.20	
19	346.30	347.00	350.90	345.40**L**	349.80	350.00
20	349.90	350.20	357.20	349.90	356.70	357.00
21	357.00	357.40	363.00	355.80	361.00	361.30
24	362.50	363.00	368.60	361.40	366.70	366.90
25	367.10	367.30	367.90	364.50	367.70	367.80
26	367.40		369.10**H**	366.20	368.00	368.30
27	**HOLIDAY**					
28	368.50	368.25	369.00	365.70	366.10	365.70

January 1987

Nov	Open		High	Low	Close	
3	359.50		359.50	358.80	359.45	
4					359.85**N**	
5					361.45**N**	
6	360.75		361.50	357.50	360.00	
7	359.00		360.40	358.90	359.50	
10					360.40**N**	
11					362.00**N**	
12					361.50**N**	
13	360.50		361.10	353.30	353.40	
14	353.40		357.80	353.40	357.80	
17	354.70		358.70	354.60	355.80	
18	355.00		356.20	347.70	347.70	
19	347.50		351.00	346.50**L**	350.60	
20	352.00		357.50	351.50	357.50	
21	357.80		362.70	356.80	361.80	361.70
24	363.40		369.10	362.10	367.25	367.30
25	367.40		368.40	365.20	368.30	368.40
26	367.50		369.60**H**	367.10	368.70	
27	**HOLIDAY**					
28	369.20		369.30	366.50	366.60	366.50

February 1987

Nov	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24	368.80		368.80	365.40	367.10	
25	367.20		368.20	365.00**L**	368.20	
26	367.50		369.40**H**	367.00	368.50	
27	**HOLIDAY**					
28					366.40**N**	

March 1987

Nov	Open		High	Low	Close	
3	360.50		360.50	359.80	360.45	
4	360.00		361.40	360.00	361.00	
5					362.60**N**	
6	361.75		362.40	358.00	361.00	
7	360.00		361.00	359.50	360.40	
10					361.30**N**	
11					362.90**N**	
12					362.40**N**	
13	361.40		361.50	354.00	354.20	
14	354.30		358.10	354.10	358.10	
17	355.40		358.70	355.20	356.40	
18	355.50		356.80	348.50	348.50	
19	348.40		351.50	347.80**L**	351.40	
20	352.80		358.00	352.40	358.00	
21	358.60		363.80	357.50	362.20	
24	369.30		369.30	366.00	367.60	
25	367.80		368.55	365.50	368.55	
26	368.00		369.80**H**	367.30	368.80	
27	**HOLIDAY**					
28	369.50		369.60	366.70	367.00	366.70

Volume of sales Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Mar	TOTAL
3	4,287	519	1**L**		1**L**	4,808
4	4,118	248**L**			1	4,367
5	5,104	452				5,556
6	6,691	635	1		2	7,329
7	3,375	248	2		1	3,626
10	3,432	270				3,702
11	1,357**L**	256				1,613
12	5,717	979				6,696
13	5,537	558	14		1	6,110
14	5,932	731	66		1	6,730
17	5,332	702	5		3	6,042
18	7,666	1,223	2		10	8,901
19	7,054	981	6		2	8,043
20	7,323	2,640	1,028**H**		1	10,992
21	9,030**H**	4,470	320		11	13,831**H**
24		6,254**H**	155	21**H**	5	6,435
25		4,530	25		7	4,562
26		2,608	108	2**L**	8	2,726
27	**HOLIDAY**					
28		1,381	21		22**H**	1,424**L**
TOTAL	81,955	29,685	1,754	23	76	113,493

Open contracts Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Mar	TOTAL
3	4,625	3,360**L**	1**L**		1**L**	7,987
4	5,081	3,377	1		2	8,461
5	5,167	3,424	1		2	8,594
6	5,634**H**	3,437	2		4	9,077
7	5,038	3,419	2		3	8,462
10	4,818	3,468	2		3	8,291
11	4,909	3,458	2		3	8,372
12	5,047	3,952	2		3	9,004
13	5,265	4,085	13		4	9,367
14	5,252	4,199	53		4	9,508
17	5,446	4,251	57		6	9,760
18	5,095	4,379	56		9	9,539
19	4,844	4,341	59		9	9,253
20	5,264	5,113	1,042		10	11,429
21	4,523**L**	5,758	1,300		11	11,592**H**
24		6,221**H**	1,426	21**L**	13	7,681
25		6,072	1,440	21	15	7,548
26		5,744	1,517**H**	22**H**	14	7,297
27	**HOLIDAY**					
28		5,707	1,517	22	22**H**	7,268**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

December 1986

Dec	Open		High	Low	Close	
1	364.75	365.00	368.90	361.40**L**	368.10	368.60
2	368.70	368.80	375.30	368.60	374.00	374.40
3	375.40	375.70	378.10**H**	374.20	374.50	374.40
4	374.80		377.10	373.70	375.20	375.50
5	374.50	374.00	375.80	369.50	372.00	371.80
8	372.60	372.90	375.50	367.70	373.40	373.60
9	372.60	372.45	373.90	370.20	370.90	371.20
10	370.30	370.00	374.80	369.30	372.70	372.50
11	372.40		374.10	366.50	370.20	369.70
12	369.20	369.40	371.10	367.20	367.70	367.95
15	367.00	366.40	371.20	364.60	370.90	370.50
16	371.50	371.70	373.90	369.70	372.60	372.80
17	373.30	372.90	373.30	369.00	369.40	369.60
18	370.50	370.40	370.60	367.30	368.10	367.90
19	367.60	367.40	372.30	366.70	370.40	370.50
22						
23						
24						
25	**HOLIDAY**					
26						
29						
30						
31						

January 1987

Dec	Open		High	Low	Close	
1	365.25		369.30	362.00**L**	369.10	369.20
2	369.40		375.80	369.40	374.90	375.20
3	376.90		378.70**H**	374.70	375.20	375.50
4	375.10		377.90	374.70	376.30	
5	374.90		376.50	370.60	372.90	372.70
8	373.20	373.70	376.20	368.60	374.30	
9	373.50		374.50	371.10	371.90	
10	370.70		375.70	370.20	373.60	373.50
11	373.20		374.80	367.50	371.40	370.80
12	370.40		371.80	368.50	369.00	
15	368.00	367.10	372.10	365.50	372.00	371.70
16	373.00	372.70	374.90	370.70	373.80	
17	374.30	374.00	374.30	370.00	370.40	370.70
18	371.60	371.40	371.60	368.30	369.30	369.00
19	369.00	368.90	372.80	367.70	370.90	371.10
22	369.50	369.00	372.80	369.00	371.25	371.00
23	371.50		371.80	369.60	370.80	370.10
24	370.60		373.45	370.60	372.60	372.80
25	**HOLIDAY**					
26	372.50	372.10	373.30	372.10	372.90	372.75
29	372.00	371.75	372.25	367.20	367.60	367.80
30	367.50	368.00	370.25	366.80	369.40	369.00
31	369.50	369.40	369.50	364.30	364.60	365.30

February 1987

Dec	Open		High	Low	Close	
1					368.85**N**	
2					374.60**N**	
3	375.10		377.90**H**	374.80	374.80	375.00
4	375.00		377.30	374.20	375.50	376.00
5	374.50		375.20	370.50	372.20	
8	372.80		375.70	368.50	373.90	
9	373.20		374.00	370.80	371.40	
10	372.50		375.20	371.10	373.20	373.10
11	373.50	373.55	374.40	368.80	370.70	370.40
12	370.70		370.70	368.10	368.10	
15	366.60		371.50	366.40	371.50	371.30
16	372.00		374.10	370.70	373.40	
17	373.50		373.50	369.60	370.10	
18	370.00		370.70	368.30	368.70	
19	368.00	368.05	371.80	367.70	370.70	
22	369.50		372.30	369.10	370.85	370.75
23	371.30		371.30	369.40	370.00	370.30
24	370.70		373.00	370.70	372.50	
25	**HOLIDAY**					
26	372.00		373.10	372.00	372.60	372.50
29	371.00	371.05	371.80	367.20	367.40	
30	367.30		369.80	366.60	368.70	368.90
31	369.20		369.20	364.10**L**	364.50	364.80

March 1987

Dec	Open		High	Low	Close	
1	362.00		369.30	362.00**L**	369.20	
2	369.70		376.20	369.70	375.00	375.20
3	376.70		378.90**H**	375.20	375.20	375.30
4	375.20		377.80	374.90	376.20	376.50
5	375.00		376.50	370.50	372.60	372.80
8	373.10		376.30	369.00	374.30	
9	373.50		374.50	371.30	371.80	
10	371.40		375.60	370.20	373.60	373.50
11	373.30		374.90	367.80	370.70	
12	370.20		371.90	368.70	368.70	
15	367.70	367.40	372.10	365.70	371.70	
16	372.50		375.10	370.90	374.00	
17	374.50	374.20	374.50	370.30	370.70	
18	371.90		371.90	368.90	369.30	
19	369.20		374.00	368.30	371.40	371.30
22	370.00		373.00	369.90	371.80	371.50
23	371.80		372.10	370.10	370.80	370.60
24	371.60		373.60	371.60	372.90	
25	**HOLIDAY**					
26	372.60		373.90	372.55	373.30	373.20
29	372.30		372.50	367.50	368.20	368.00
30	367.70	367.90	370.60	367.30	369.70	
31	370.00		370.00	364.50	365.20	365.60

Volume of sales Reported in contracts

Dec	86Dec	87Jan	87Feb	87Mar	TOTAL
1	5,757	663		10**L**	6,430
2	7,434	128		130	7,692
3	7,475	292	24	38	7,829
4	4,567	79**L**	12	21	4,679
5	5,561	108	13	33	5,715
8	6,635	246	1**L**	30	6,912
9	4,846	309	1	31	5,187
10	5,456	218	6	35	5,715
11	8,287**H**	416	25	55	8,783
12	4,506**L**	226	12	35	4,779
15	7,275	669	2	110	8,056
16	7,069	672	9	141	7,891
17	5,650	833	23	87	6,593
18	5,217	747	9	80	6,053
19	7,562	2,487	18	74	10,141**H**
22		3,390**H**	37	82	3,509
23		1,791	11	26	1,828
24		1,432	69	90	1,591
25	**HOLIDAY**				
26		514	26	75	615**L**
29		2,293	30	185	2,508
30		2,466	35	146	2,647
31		2,475	128**H**	249**H**	2,852
TOTAL	93,297	22,454	491	1,763	118,005

Open contracts Reported in contracts

Dec	86Dec	87Jan	87Feb	87Mar	TOTAL
1	5,924	2,148**L**	22**L**	23**L**	8,117
2	6,553	2,194	22	109	8,878
3	6,354	2,311	35	118	8,818
4	6,187	2,305	45	111	8,648
5	6,206	2,335	52	106	8,699
8	6,184	2,404	53	112	8,753
9	5,879	2,486	52	118	8,535
10	6,234	2,541	56	125	8,956
11	5,548	2,632	77	139	8,396
12	5,399**L**	2,624	78	142	8,243
15	5,867	2,779	80	147	8,873
16	6,511	2,895	83	204	9,693
17	6,230	3,249	87	227	9,793
18	6,430	3,315	88	227	10,060
19	7,100**H**	3,918	80	237	11,335**H**
22		4,223**H**	90	242	4,555
23		4,011	93	252	4,356**L**
24		4,146	133	282	4,561
25	**HOLIDAY**				
26		4,031	133	271	4,435
29		4,061	139	340	4,540
30		3,949	143	384	4,476
31		4,104	182**H**	427**H**	4,713

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Municipal Bond Index futures **Chicago Board of Trade**
Basic trading unit	$1,000 times the Bond Buyer Municipal Bond Index; a price of 85-16, for example, reflects a contract price of $85,500
Price quotation	Full points and thirty-seconds of a point, e.g., 83-01 equals 83 and 1/32
Minimum fluctuation	1/32 of a full point, or $31.25 per contract
Delivery method	The futures contract is settled in cash on the last trading day; the settlement price on the last trading day will be the Bond Buyer Index value on that day
Daily price limit	96/32 ($3,000 per contract) above or below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	MB

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	92-18	92-19	92-28	92-16	92-22	92-23
3	92-20	92-22	92-30	92-20	92-26	92-28
6	92-27	92-28	93-13	92-27	93-05	93-06
7	93-24	93-25	94-28	93-22	94-26	94-28
8	95-05	95-04	95-10**H**	92-27	92-27**A**	
9	91-20	91-22	92-03	91-01	91-27	91-25
10	91-17	91-15	92-08	91-13	91-14	91-16
13	90-18	90-20	91-02	90-14**L**	90-17	90-15
14	91-00	91-07	91-12	90-28	91-11	91-10
15	91-26	91-24	92-16	91-15	92-04	92-02
16	92-20	92-18	92-20	91-23	92-03	92-02
17	92-08	92-09	92-27	92-08	92-15	92-14
20	91-14		92-16	91-14	92-16	92-15
21	92-20	92-25	93-03	92-19	92-31	92-30
22	93-14	93-15	93-15	92-16	92-20	
23	92-26	92-25	92-27	92-04	92-22	92-24
24	92-17	92-18	92-28	92-13	92-23	92-26
27	93-08	93-11	93-12	92-27	93-09	93-08
28	93-19	93-11	94-03	93-11	94-02	94-01
29	94-00	94-10	94-16	93-25	94-00	93-31
30	94-06	94-05	94-06	93-19	93-22	93-24
31	93-20	93-19	94-06	93-18	93-25	93-26

June 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	91-20		91-31	91-19	91-27	
3	91-31		92-02	91-24	92-00	
6	91-29	92-00	92-13	91-29	92-09	92-10
7	92-27		94-10	92-27	94-07	
8	94-17		94-20**H**	92-07	92-07**A**	
9	90-30	90-29	91-12	90-15	90-27	90-30
10	90-27		91-11	90-20	90-2[illegible]	
13	89-31	90-04	90-07	89-21**L**	89-21	89-22
14	90-14		90-17	90-04	90-17	90-16
15	90-25		91-14	90-20	91-06	
16	91-16		91-16	90-29	91-05	
17	91-13	91-16	91-28	91-13	91-18	91-17
20	90-30		91-16	90-23	91-16	
21	91-30		92-02	91-22	91-28	
22	92-07		92-07	91-13	91-14	91-15
23	91-16		91-20	91-05	91-20	
24	91-20		91-24	91-12	91-24	
27	92-00		92-09	91-26	92-08	
28	92-17		93-04	92-13	93-04	
29	93-06		93-15	92-28	93-01	
30	92-20		92-25	92-20	92-25	
31	92-16		93-08	92-16	92-29	

September 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				90-29**N**
3	91-04	91-04	91-02	91-02
6				91-12**N**
7				93-09**N**
8	93-05	93-06**H**	91-09	91-09**A**
9	90-04	90-04	89-31	89-31
10				89-24**N**
13	89-05	89-09	88-24**L**	88-24**A**
14				89-19**N**
15				90-09**N**
16				90-07**N**
17				90-19**N**
20				90-18**N**
21				90-30**N**
22				90-17**N**
23				90-22**N**
24	90-17	90-24	90-12	90-24
27				91-08**N**
28				92-04**N**
29				92-01**N**
30				91-25**N**
31				91-29**N**

December 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				89-31**N**
3				90-04**N**
6				90-11**N**
7				92-11**N**
8				90-11**N**
9				89-01**N**
10				88-26**N**
13				87-26**N**
14				88-21**N**
15				89-11**N**
16				89-10**N**
17				89-22**N**
20				89-21**N**
21				90-01**N**
22				89-20**N**
23				89-25**N**
24				89-27**N**
27				90-11**N**
28				91-07**N**
29				91-04**N**
30				90-28**N**
31				91-00**N**

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	TOTAL
1	**HOLIDAY**				
2	1,951**L**	37			1,988**L**
3	2,069	40	4		2,113
6	3,201	68			3,269
7	4,736	277			5,013
8	6,474**H**	148	16**H**		6,638**H**
9	6,246	126	8		6,380
10	4,205	45			4,250
13	3,388	43	11		3,442
14	2,666	39			2,705
15	3,970	45			4,015
16	3,512	15			3,527
17	2,581	28			2,609
20	2,055	49			2,104
21	3,554	13**L**			3,567
22	4,861	366**H**			5,227
23	3,575	46			3,621
24	3,345	54	1**L**		3,400
27	4,104	122			4,226
28	2,712	69			2,781
29	3,084	40			3,124
30	2,825	23			2,848
31	2,218	66			2,284
TOTAL	77,332	1,759	40		79,131

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	TOTAL
1	**HOLIDAY**				
2	13,660**H**	482**L**	121**L**		14,263
3	13,651	495	125		14,271**H**
6	13,526	506	125		14,157
7	13,565	556	125		14,246
8	13,038	565	140**H**		13,743
9	12,747	606	132		13,485
10	12,928	609	132		13,669
13	12,893	608	123		13,624
14	12,570	601	123		13,294
15	11,803	594	123		12,520
16	11,403	597	123		12,123
17	10,885	593	123		11,601
20	11,020	601	123		11,744
21	10,701	594	123		11,418
22	10,197	642	123		10,962
23	10,312	643	123		11,078
24	10,593	646**H**	124		11,363
27	10,598	566	124		11,288
28	10,346	586	124		11,056
29	10,161	578	124		10,863
30	9,946**L**	576	124		10,646**L**
31	10,006	576	124		10,706

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	94-03	94-01	94-15	93-28	94-13	94-12
4	94-23	94-24	95-06	94-22	94-31	
5	95-00	94-31	95-09	94-11	94-14	
6	94-14		94-15	92-25	93-05	93-04
7	91-27		92-19	91-23**L**	92-14	92-12
10	92-18		93-14	92-18	93-14	93-13
11	93-29		94-06	93-24	94-03	94-04
12	94-00		94-16	93-28	94-12	94-11
13	94-20	94-22	95-08	94-19	95-06	95-08
14	96-00	95-29	96-14	95-17	96-13	96-10
17	**HOLIDAY**					
18	96-30	96-26	96-30	96-02	96-14	96-12
19	95-26		96-23	95-23	95-27	95-25
20	95-27	95-26	96-02	95-20	96-01	
21	96-22	96-20	97-21	96-17	97-16	
24	97-20	97-17	98-25	97-03	98-05	98-10
25	98-04	98-05	98-09	97-18	98-00	97-29
26	97-26	97-25	98-24	97-24	98-24	
27	99-24		100-10	99-06	99-16	
28	100-24		101-05**H**	98-21	99-06	

June 1986

Feb	Open		High	Low	Close	
3	93-01		93-17	92-31	93-14	
4	93-30		94-06	93-26	94-01	
5	94-09		94-09	93-12	93-16	
6	93-12		93-13	91-30	92-08	
7	91-02	90-30	91-22	90-27**L**	91-17	
10	91-19		92-16	91-19	92-16	
11	92-26		93-07	92-26	93-07	
12	93-11		93-20	93-05	93-14	
13	93-28		94-14	93-27	94-13	94-14
14	94-30		95-17	94-28	95-16	
17	**HOLIDAY**					
18	95-23		95-31	95-09	95-22	
19	95-04		96-00	95-01	95-05	95-04
20	95-03		95-12	94-30	95-12	
21	95-30		97-00	95-28	96-26	
24	96-28	96-27	98-06	96-16	97-22	97-23
25	97-16		97-25	97-00	97-13	97-14
26	97-08		98-10	97-08	98-08	
27	99-08	99-10	100-00	99-03	99-11	99-09
28	100-15	100-25	101-04**H**	98-29	99-09	99-12

September 1986

Feb	Open		High	Low	Close	
3					92-14**N**	
4					93-01**N**	
5	93-11		93-11	92-20	92-20	
6	92-14		92-14	91-01**L**	91-09	
7					90-18**N**	
10					91-17**N**	
11					92-08**N**	
12					92-15**N**	
13					93-13**N**	
14					94-16**N**	
17	**HOLIDAY**					
18					94-22**N**	
19					94-04**N**	
20					94-13**N**	
21	95-24		96-05	95-20	95-31	
24	95-29		97-07	95-25	96-29	96-27
25					96-22**N**	
26	96-24		97-15	96-24	97-15	
27					98-20**N**	
28	98-22		98-22**H**	98-20	98-22	

December 1986

Feb	Open	High	Low	Close
3				91-17**N**
4				92-04**N**
5				91-23**N**
6				90-12**N**
7				89-21**N**
10				90-20**N**
11				91-11**N**
12				91-18**N**
13				92-16**N**
14				93-19**N**
17	**HOLIDAY**			
18				93-25**N**
19				93-07**N**
20				93-11**N**
21				95-02**N**
24				96-00**N**
25				95-25**N**
26				96-18**N**
27				97-24**N**
28				97-25**N**

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	TOTAL
3	1,473**L**	63			1,536**L**
4	2,143	47			2,190
5	3,277	46	10		3,333
6	6,083**H**	161	8		6,252
7	3,969	127			4,096
10	2,103	75			2,178
11	2,952	226			3,178
12	2,519	25**L**			2,544
13	2,210	277			2,487
14	2,520	232			2,752
17	**HOLIDAY**				
18	2,985	62			3,047
19	3,371	225			3,596
20	2,498	252			2,750
21	4,269	550	12**H**		4,831
24	3,731	1,218	7		4,956
25	3,649	1,549			5,198
26	2,588	847	10		3,445
27	2,812	4,527**H**			7,339**H**
28	1,972	3,631	1**L**		5,604
TOTAL	57,124	14,140	48		71,312

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	TOTAL
3	10,052	579	124**L**		10,755
4	9,964	578**L**	124		10,666
5	10,009	583	132		10,724
6	10,489**H**	626	132		11,247
7	9,652	632	132		10,416
10	9,622	641	132		10,395
11	9,733	779	132		10,644
12	9,762	785	132		10,679
13	9,651	813	132		10,596
14	9,594	845	132		10,571
17	**HOLIDAY**				
18	9,320	875	132		10,327
19	9,249	969	132		10,350
20	9,304	1,074	132		10,510
21	9,125	1,184	144		10,453
24	8,424	1,735	149		10,308**L**
25	8,302	2,586	149		11,037
26	7,341	2,975	159		10,475
27	6,423	4,901	159		11,483**H**
28	5,557**L**	5,661**H**	160**H**		11,378

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open	High	Low	Close	
3	99-00	99-18	98-27	99-13	
4	99-29	100-16**H**	99-20	99-21	
5	99-00	99-09	97-30	98-12	
6	99-00	99-12	98-05	98-08	98-09
7	98-04	98-20	97-18	98-14	
10	98-26	99-11	98-22	99-10	
11	99-25	99-25	99-13	99-18	
12	99-26	100-04	99-24	99-28	
13	99-09	99-16	98-28	99-16	
14	99-25	99-25	99-00	99-00	
17	98-24	98-24	98-04	98-04	
18	97-16	98-06	97-16	97-29	
19	97-16	97-27	96-31**L**	97-09	97-10
20					
21					
24					
25					
26					
27					
28	**HOLIDAY**				
31					

June 1986

Mar	Open		High	Low	Close	
3	99-20	99-17	100-00	99-01	99-18	
4	100-07	100-05	100-26	99-27	99-30	100-00
5	99-12		99-14	97-31	97-31**A**	
6	98-26		99-08	97-24	97-27	97-26
7	97-20	97-18	98-20	96-29	98-17	98-16
10	99-00	99-05	99-31	99-00	99-14	99-15
11	99-26	99-28	100-12	99-16	99-24	99-23
12	100-06	100-05	100-08	99-17	99-26	99-27
13	98-28	98-26	99-16	98-17	99-12	99-16
14	99-28	99-29	100-05	98-28	98-29	99-00
17	99-05		99-06	97-16	97-23	
18	97-00	97-02	98-12	96-24	97-18	
19	97-09	97-02	97-10	96-04**L**	96-22	96-21
20	96-28	96-27	98-08	96-27	97-29	97-31
21	98-14	98-16	99-03	98-09	98-13	
24	98-25		99-05	98-18	99-01	99-02
25	99-02	99-03	99-08	98-25	98-30	99-00
26	99-11	99-12	100-08	99-10	100-07	100-08
27	101-08	101-00	101-18	100-27	101-14	101-13
28	**HOLIDAY**					
31	101-20	101-16	102-16**H**	101-09	102-16	102-10

September 1986

Mar	Open	High	Low	Close	
3	99-05	99-05	98-30	99-01	
4	99-29	100-03	99-11	99-13	
5	98-23	98-23	97-13	97-13**A**	
6	97-26	97-26	97-08	97-08	
7				97-30**N**	
10	99-03	99-10	99-00	99-04	
11	99-25	99-25	99-10	99-12	
12	99-12	99-20	99-12	99-14	
13	98-12	98-28	98-07	98-28	
14	99-14	99-20	98-19	98-19	
17	98-24	98-24	97-10	97-15	
18	96-28	98-00	96-18	97-09	
19	97-10	97-10	95-30**L**	96-13	
20	96-24	97-24	96-24	97-19	
21	98-07	98-24	97-28	98-02	
24	98-16	98-24	98-12	98-22	
25	98-16	98-27	98-13	98-17	98-18
26	99-15	99-27	99-11	99-27	
27	100-22	100-30	100-18	100-25	
28	**HOLIDAY**				
31	101-22	102-00**H**	101-08	101-30	

December 1986

Mar	Open	High	Low	Close
3				98-04**N**
4				98-16**N**
5				96-16**N**
6				96-11**N**
7				97-01**N**
10				98-07**N**
11				98-15**N**
12				98-17**N**
13				97-31**N**
14				97-22**N**
17				96-18**N**
18				96-12**N**
19				95-16**N**
20				96-22**N**
21				97-05**N**
24				97-25**N**
25				97-22**N**
26				99-00**N**
27				99-30**N**
28	**HOLIDAY**			
31				101-03**N**

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	TOTAL
3	716	2,635	4		3,355
4	1,321**H**	3,926	14		5,261
5	1,041	3,818	98		4,957
6	1,037	4,403	6		5,446
7	344	4,049			4,393
10	498	3,671	12		4,181
11	229	3,074	13		3,316
12	280	2,864	3**L**		3,147
13	700	3,656	28		4,384
14	417	5,434	14		5,865
17	166**L**	4,140	50		4,356
18	295	4,526	30		4,851
19	403	6,600**H**	79		7,082**H**
20		4,370	104**H**		4,474
21		4,311	22		4,333
24		2,708	12		2,720
25		1,666**L**	11		1,677**L**
26		2,439	10		2,449
27		3,978	34		4,012
28	**HOLIDAY**				
31		4,158	84		4,242
TOTAL	7,447	76,426	628		84,501

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	TOTAL
3	5,209**H**	5,712**L**	164**L**		11,085
4	4,481	6,685	174		11,340
5	3,911	7,527	190		11,628
6	3,472	7,967	190		11,629
7	3,397	8,077	190		11,664
10	3,235	8,536	197		11,968
11	3,231	8,600	198		12,029
12	3,156	8,708	199		12,063
13	2,957	8,671	199		11,827
14	2,899	9,630	204		12,733
17	2,765	9,167	220		12,152
18	2,803	9,208	215		12,226
19	2,581**L**	10,061	243		12,885
20		10,080	267		10,347**L**
21		10,237	249		10,486
24		10,463	248		10,711
25		10,475	244		10,719
26		10,975	250		11,225
27		11,654	251		11,905
28	**HOLIDAY**				
31		12,635**H**	294**H**		12,929**H**

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Apr	Open		High	Low	Close	
1	102-28	102-25	103-17**H**	100-20	100-29	
2	100-09	100-12	100-30	99-09	100-17	100-14
3	100-20		100-24	98-15	98-16	98-15
4	98-15		99-10	98-00	98-15	98-10
7	97-28	97-24	98-18	97-21	98-02	98-03
8	98-24		100-01	98-15	99-14	99-10
9	100-05	100-00	100-15	98-28	99-13	99-12
10	99-00		99-12	98-12	98-13	98-12
11	98-16		98-16	97-00	97-02	97-03
14	97-10	97-14	97-30	97-06	97-23	97-24
15	97-20		97-30	97-02	97-28	97-24
16	98-20	98-28	99-26	98-20	99-26**B**	
17	100-03	99-30	100-21	99-06	100-18	100-19
18	101-05	101-12	101-12	100-22	100-26	
21	100-10	100-11	100-28	100-07	100-10	100-11
22	100-24	100-26	100-26	98-27	99-06	98-28
23	97-26	97-31	98-29	97-26	98-10	98-08
24	98-11	98-12	98-21	97-21	97-29	97-22
25	97-30	97-26	98-07	96-13**L**	97-04	97-02
28	97-06		97-28	97-02	97-27	97-28
29	98-07	98-06	98-17	97-17	97-24	97-21
30	97-12	97-08	97-30	97-04	97-12	97-14

September 1986

Apr	Open		High	Low	Close	
1	102-15		103-01**H**	100-08	100-16	
2	100-04		100-14	99-01	100-04	100-03
3	100-02		100-09	98-04	98-04**A**	
4	98-12		98-26	97-21	97-31	
7	97-25		97-30	97-16	97-21	
8	98-12		99-21	98-04	99-01	
9	99-27		99-27	98-18	98-30	98-29
10	98-14		98-28	97-29	97-30	97-29
11	97-15		97-20	96-18	96-19	
14	96-29		97-16	96-28	97-12	
15	97-05		97-17	96-23	97-14	
16	98-10		99-14	98-10	99-14**B**	
17	99-29		100-10	99-00	100-08	
18	100-18		101-07	100-13	100-21	
21	100-08		100-24	100-04	100-09	
22	100-20		100-21	98-25	98-31	98-30
23	98-00	98-01	98-24	97-28	98-07	
24	98-05		98-18	97-14	97-16	97-14
25	97-24		97-28	96-10**L**	96-25	
28	96-24		97-25	96-24	97-24	97-25
29	98-05		98-08	97-14	97-16	
30	97-05		97-24	97-01	97-09	97-10

December 1986

Apr	Open	High	Low	Close
1				99-21**N**
2				99-09**N**
3				97-09**N**
4				97-04**N**
7				96-26**N**
8				98-06**N**
9				98-02**N**
10	97-17	97-24	97-04	97-04
11	96-25	96-25	95-24**L**	95-24
14				96-20**N**
15	95-29	96-20	95-29	96-16
16				98-16**B**
17				99-10**N**
18				99-23**N**
21				99-11**N**
22	98-22	98-22**H**	98-06	98-06
23				97-14**N**
24				96-21**N**
25				96-00**N**
28				96-31**N**
29	97-16	97-16	96-20	96-23
30				96-16**N**

March 1987

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11	95-25	95-25**H**	95-02**L**	95-02
14				95-30**N**
15				95-26**N**
16				97-26**B**
17				98-20**N**
18				99-00**N**
21				98-20**N**
22				97-15**N**
23				96-23**N**
24				95-30**N**
25				95-09**N**
28				96-08**N**
29				96-00**N**
30				95-25**N**

Volume of sales Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	4,926	94			5,020
2	4,045	26			4,071
3	4,418	109			4,527
4	4,616	24			4,640
7	3,786	5**L**			3,791
8	3,520	43			3,563
9	5,790	28			5,818
10	4,181	141	4		4,326
11	4,473	73	1**L**	1**H**	4,548
14	3,143	111			3,254
15	3,766	29	8**H**		3,803
16	3,704	117			3,821
17	4,711	178			4,889
18	4,565	220			4,785
21	4,158	478**H**			4,636
22	5,703	123	1		5,827
23	6,676**H**	316			6,992**H**
24	4,298	140			4,438
25	4,615	62			4,677
28	3,099**L**	23			3,122**L**
29	4,160	69	1		4,230
30	4,610	66			4,676
TOTAL	96,963	2,475	15	1	99,454

Open contracts Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	13,081	301**L**			13,382
2	13,476	312			13,788
3	13,999	352			14,351
4	13,689	348			14,037
7	12,909	343			13,252
8	13,312	377			13,689
9	13,410	377			13,787
10	13,248	405	4		13,657
11	13,068	430	5**H**	1**H**	13,504
14	13,200	434	5	1	13,640
15	12,999	416	1**L**	1	13,417
16	13,218	483	1	1	13,703
17	13,216	549	1	1	13,767
18	14,006	534	1	1	14,542
21	14,229**H**	736	1	1	14,967
22	14,153	823	2	1	14,979**H**
23	12,787	877	2	1	13,667
24	12,260	857	2	1	13,120
25	11,712	840	2	1	12,555
28	11,420	838	2	1	12,261**L**
29	11,643	880	1	1	12,525
30	11,371**L**	905**H**	1	1	12,278

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

May	Open		High	Low	Close	
1	97-06	97-07	97-16	96-24	96-24	96-25
2	96-17		97-08	95-21	97-04	97-05
5	97-09	97-11	98-08	97-08	98-08	98-05
6	97-21	97-23	98-13**H**	97-18	97-20	97-24
7	97-09	97-07	97-14	96-24	97-05	97-09
8	97-24		97-25	97-16	97-22	97-19
9	96-15	96-12	97-07	96-12	96-27	97-03
12	95-23	95-19	96-08	95-07	95-13	95-12
13	94-19		~~96-19~~	94-19	96-01	96-03
14	96-20	96-21	96-21	95-24	96-04	96-03
15	95-26	95-24	95-27	94-12	94-18	94-15
16	93-27	93-25	94-12	93-13	93-17	93-16
19	93-29		94-08	93-04	93-10	93-09
20	92-15		94-00	92-09**L**	93-31	93-30
21	94-16	94-12	94-16	93-07	93-18	93-14
22	93-22		93-28	93-02	93-03	93-06
23	93-00	92-31	94-00	92-31	93-30	93-29
26	**HOLIDAY**					
27	94-12	94-13	94-18	93-30	94-06	94-08
28	94-08		94-10	93-28	94-00	94-03
29	93-20	93-16	93-24	92-27	92-29	92-30
30	92-13		92-30	92-10	92-11	

September 1986

May	Open		High	Low	Close	
1	97-11		97-12	96-22	96-22	
2	96-08		97-02	95-19	97-01	97-02
5	97-10		98-04**H**	97-08	98-04	98-03
6	97-20		98-04	97-17	97-19	
7	97-02		97-09	96-23	97-03	
8	97-20		97-24	97-15	97-19	
9	96-22		97-01	96-17	96-23	96-28
12	95-18	95-22	96-01	95-00	95-05	
13	94-25		96-06	94-18	95-28	95-29
14	96-10		96-16	95-24	96-01	
15	95-21		95-25	94-14	94-16	
16	93-25		94-12	93-15	93-17	93-16
19	94-00		94-04	93-02	93-08	
20	92-12		93-24	92-08	93-24	
21	94-00		94-05	93-05	93-12	
22	93-17		93-24	92-28	92-30	93-00
23	92-27		93-27	92-27	93-23	
26	**HOLIDAY**					
27	94-08		94-14	93-27	94-05	
28	94-04		94-07	93-24	94-00	94-01
29	93-21	93-17	93-23	92-00	92-01	92-00
30	91-16	91-22	92-16	91-16**L**	91-20	91-22

December 1986

May	Open	High	Low	Close
1				95-29**N**
2				96-09**N**
5				97-10**N**
6				96-26**N**
7				96-10**N**
8				96-26**N**
9				96-03**N**
12				94-12**N**
13	93-28	95-03**H**	93-28	95-03
14				95-08**N**
15				93-23**N**
16				92-24**N**
19				92-15**N**
20				92-31**N**
21				92-19**N**
22				92-05**N**
23				92-29**N**
26	**HOLIDAY**			
27				93-11**N**
28	93-20	93-20	93-15	93-17
29				91-17**N**
30	91-09	91-09	91-09**L**	91-09

March 1987

May	Open	High	Low	Close
1				95-06**N**
2				95-18**N**
5				96-19**N**
6				96-03**N**
7				95-19**N**
8				96-03**N**
9				95-12**N**
12				93-21**N**
13				94-12**N**
14				94-17**N**
15				93-00**N**
16				92-01**N**
19				91-24**N**
20				92-08**N**
21				91-28**N**
22				91-14**N**
23				92-06**N**
26	**HOLIDAY**			
27				92-20**N**
28				92-26**N**
29				90-26**N**
30				90-18**N**

Volume of sales Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	3,117	174			3,291
2	6,087**H**	60			6,147
5	3,531	315			3,846
6	2,896	131			3,027
7	2,937	56**L**			2,993
8	3,118	144			3,262
9	3,695	641			4,336
12	4,333	257			4,590
13	4,936	261	1**H**		5,198
14	3,366	620			3,986
15	5,665	835			6,500**H**
16	3,521	342			3,863
19	2,798	519			3,317
20	4,788	1,233			6,021
21	4,085	758			4,843
22	3,462	731			4,193
23	1,503**L**	352			1,855**L**
26	**HOLIDAY**				
27	2,374	1,099			3,473
28	2,848	2,180	1		5,029
29	2,715	3,326			6,041
30	2,148	3,991**H**	1		6,140
TOTAL	73,923	18,025	3		91,951

Open contracts Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	11,432	935	1**L**	1**H**	12,369
2	11,220	913**L**	1	1	12,135
5	11,616	1,045	1	1	12,663
6	11,735**H**	1,090	1	1	12,827**H**
7	11,471	1,102	1	1	12,575
8	11,612	1,127	1	1	12,741
9	11,060	1,481	1	1	12,543
12	10,410	1,365	1	1	11,777
13	9,917	1,350		1	11,268
14	9,487	1,849		1	11,337
15	8,781	2,305		1	11,087
16	7,637	2,375		1	10,013
19	7,536	2,410		1	9,947
20	7,519	2,787		1	10,307
21	7,317	2,984		1	10,302
22	7,199	3,220		1	10,420
23	7,191	3,386		1	10,578
26	**HOLIDAY**				
27	6,588	3,874		1	10,463
28	6,003	4,618	1	1	10,623
29	4,784	5,565	1	1	10,351
30	3,920**L**	5,772**H**	2**H**	1	9,695**L**

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Jun	Open		High	Low	Close	
2	92-18		92-26	91-18	91-20	
3	91-30	92-00	92-10	91-18	92-10	
4	92-20	92-18	92-20	90-31	91-00	91-02
5	91-10		91-10	90-23	90-26	
6	91-18	91-20	91-23	90-28	91-20	
9	91-20		91-20	90-12	90-16	
10	90-06		90-15	90-00	90-09	
11	90-12		90-12	89-21L	90-09	
12	90-01		90-15	90-01	90-10	
13	90-19		91-13	90-19	91-10	
16	91-20		92-18	91-20	92-06	92-09
17	92-22		93-01H	92-17	92-23	
18	92-23		92-28	92-13	92-25	
19	92-15		92-18	92-05	92-17	
20						
23						
24						
25						
26						
27						
30						

September 1986

Jun	Open		High	Low	Close	
2	91-22		92-00	90-15	90-17	90-15
3	90-28	90-30	91-17	90-10	91-17	91-15
4	91-29		91-31	89-16	89-18	89-16
5	89-27	89-25	90-02	89-11	89-19	89-20
6	90-23	90-30	91-00	90-04	90-30	91-00
9	91-10	91-09	91-10	89-10	89-17	89-16
10	89-18	89-20	89-21	88-26	89-15	89-13
11	89-15		89-21	88-24L	89-20	89-18
12	89-20	89-23	90-00	89-07	89-17	89-15
13	89-24		90-31	89-20	90-28	90-27
16	91-01		92-10	90-31	92-03	92-02
17	92-23	92-24	93-01	92-09	92-19	92-20
18	92-23	92-24	92-27	92-10	92-19	92-18
19	92-08		92-14	91-20	91-26	91-20
20	91-18	91-16	92-30	91-14	92-21	92-19
23	92-21	92-23	93-22	92-21	93-18	
24	93-31	94-00	94-13	93-19	94-09	94-08
25	95-02	95-06	95-12H	94-15	94-20	94-22
26	94-10		94-29	94-04	94-21	
27	95-06		95-06	94-15	94-24	
30	95-06	95-10	95-12	95-00	95-06	95-09

December 1986

Jun	Open		High	Low	Close	
2					90-04N	
3					91-01N	
4					89-02N	
5	89-09		89-12	89-00L	89-05	
6	89-22		90-06	89-22	90-06	
9					88-24N	
10					88-21N	
11					88-26N	
12					88-23N	
13					90-02N	
16					91-16N	
17	92-09		92-09	92-05	92-05	
18	92-10		92-10	92-10	92-10	
19					91-13N	
20	92-16		92-16	92-09	92-11	92-09
23	92-25		93-00	92-25	93-00	
24	93-10		93-26	93-08	93-22	
25	94-10		94-10	93-31	94-05	
26	94-14		94-14H	94-02	94-05	
27					94-08N	
30					94-23N	

March 1987

Jun	Open	High	Low	Close
2				89-13N
3				90-13N
4				88-14N
5				88-17N
6				89-18N
9				88-04N
10				88-01N
11				88-06N
12				88-03N
13				89-14N
16				90-28N
17				91-17N
18				91-22N
19				90-25N
20				91-21N
23				92-11N
24				93-01N
25	94-24	94-24H	93-28L	94-04
26	94-08	94-13	93-30	94-03
27				94-07N
30				94-22N

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	1,288H	3,965			5,253
3	1,074	3,398			4,472
4	1,180	4,663H			5,843H
5	336	3,257	1L		3,594
6	479	3,515	1		3,995
9	222	2,758			2,980
10	359	3,447			3,806
11	135L	4,011			4,146
12	214	3,981			4,195
13	191	2,987			3,178
16	744	4,157			4,901
17	156	2,907	1		3,064
18	329	2,375	4		2,708
19	444	2,615			3,059
20		2,524	1		2,525
23		1,995	9		2,004
24		3,184	1		3,185
25		2,967	2	50H	3,019
26		3,251	11H	20L	3,282
27		2,678			2,678
30		1,740L			1,740L
TOTAL	7,151	66,375	31	70	73,627

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	3,495	6,141	2L	1L	9,639
3	3,724H	5,884L	2	1	9,611L
4	3,339	6,566	2	1	9,908
5	3,343	6,346	3	1	9,693
6	3,242	6,915	2	1	10,160
9	3,236	7,180	2	1	10,419
10	3,094	7,147	2	1	10,244
11	3,062	7,615	2	1	10,680
12	3,035	8,624	2	1	11,662
13	2,996	8,944	2	1	11,943
16	2,772	9,859	2	1	12,634
17	2,726	9,959	3	1	12,689
18	2,565	10,403	7	1	12,976H
19	1,996L	10,055	7	1	12,059
20		10,452	8	1	10,461
23		10,680	12	1	10,693
24		11,074	13	1	11,088
25		10,990	13	51H	11,054
26		11,154	24H	51	11,229
27		11,724	24	51	11,799
30		12,006H	24	51	12,081

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986						December 1986					March 1987			
Jul	Open		High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	95-15	95-16	95-21	94-30	95-07	95-08	95-07	95-07	94-18	94-23					94-22**N**
2	94-28		95-09	94-19	95-07	95-08	94-10	94-20	94-07	94-20					94-19**N**
3	95-12		96-11	95-07	96-11					95-24**N**					95-23**N**
4	**HOLIDAY**						**HOLIDAY**					**HOLIDAY**			
7	96-20		96-24**H**	95-22	95-23	95-24				95-05**N**					95-04**N**
8	95-09	95-08	95-10	94-08	94-08	94-09	94-18	94-18	93-21	93-21					93-20**N**
9	94-12	94-13	95-07	94-09	95-02	95-04	93-29	94-18	93-22	94-14					94-13**N**
10	95-13		95-16	94-18	94-31	94-22	94-30	94-30	94-00	94-04					94-03**N**
11	94-16		94-29	94-08	94-15	94-19	93-19	94-00	93-19	93-27					93-26**N**
14	94-16		95-03	94-04	94-30	94-31	93-30	94-18	93-20	94-14					94-13**N**
15	94-29		95-12	94-28	95-12	95-10	94-15	94-29	94-14	94-28					94-27**N**
16	95-02		95-26	94-29	94-29	94-30	94-23	95-10**H**	94-16	94-16					94-15**N**
17	94-30		95-04	94-06	94-19	94-20	94-20	94-20	93-22	93-31	94-00	93-13	93-15**H**	93-05**L**	93-06
18	94-16	94-17	94-27	94-10	94-19	94-20	93-25	94-07	93-25	94-03					93-06**N**
21	94-21	94-23	94-25	94-12	94-20	94-19	93-30	94-05	93-29	94-03	94-02				93-05**N**
22	94-06	94-02	94-07	93-06	93-06	93-12	93-16	93-18	92-22	92-22					91-25**N**
23	92-20		93-03	92-11	92-30	92-29	91-30	92-15	91-30	92-12					91-17**N**
24	93-00		93-03	92-00	92-08	92-07	91-30	91-30	91-15	91-21					90-26**N**
25	92-19	92-18	92-24	92-06	92-24	92-22**A**	92-02	92-10	91-28	92-10					91-15**N**
28	92-00		92-00	90-29**L**	91-01	91-03	91-10	91-20	90-20**L**	90-20					90-06**N**
29	91-12	91-15	92-13	91-11	92-05	92-06	91-07	91-24	91-04	91-24					91-10**N**
30	91-31		93-19	91-28	93-13	93-11	92-16	92-30	92-13	92-29	92-30				92-15**N**
31	93-25		94-02	93-13	94-00	93-31	93-10	93-15	93-05	93-14	93-15				93-01**N**

Volume of sales Reported in contracts

Jul	86Sep	86Dec	87Mar	TOTAL
1	2,337	1**L**		2,338
2	2,583	15		2,598
3	1,212			1,212
4	**HOLIDAY**			
7	1,755			1,755
8	3,305	10		3,315
9	3,643	42		3,685
10	3,467	4		3,471
11	3,153	2		3,155
14	3,173	85**H**		3,258
15	2,746	19		2,765
16	3,801	35		3,836
17	2,766	16	93**H**	2,875
18	1,356	21		1,377
21	956**L**	10		966**L**
22	3,689	33		3,722
23	4,646**H**	7		4,653**H**
24	2,510	12		2,522
25	1,589	21		1,610
28	3,527	10		3,537
29	4,263	1		4,264
30	4,178	4		4,182
31	2,910	14		2,924
TOTAL	63,565	362	93	64,020

Open contracts Reported in contracts

Jul	86Sep	86Dec	87Mar	TOTAL
1	12,136	25**L**	51**H**	12,212
2	12,618	26	51	12,695
3	12,600	26	51	12,677
4	**HOLIDAY**			
7	12,652	26	51	12,729
8	12,337	33	51	12,421
9	13,119	51	51	13,221
10	13,125	52	51	13,228
11	12,930	52	51	13,033
14	13,176	106	51	13,333
15	13,245**H**	106	51	13,402**H**
16	13,114	134	51	13,299
17	12,725	134	25**L**	12,884
18	12,431	134	25	12,590
21	12,497	134	25	12,656
22	11,980	147	25	12,152
23	11,459	140	25	11,624
24	11,043	148	25	11,216
25	10,737	167	25	10,929
28	10,338	168	25	10,531
29	10,409	169	25	10,603
30	10,097**L**	170	25	10,292**L**
31	10,103	179**H**	25	10,307

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986						December 1986						March 1987			
Aug	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	94-00		94-14	93-20	94-03	94-02	93-10		93-26	93-07	93-13	93-12				92-30**N**
4	93-22		94-09	93-18	94-07	94-09	93-00		93-23	93-00	93-23					93-09**N**
5	93-17	93-12	93-20	93-07	93-08	93-09	92-26		92-27	92-16	92-16					92-02**N**
6	93-09		93-15	93-00	93-06	93-08	92-20		92-24	92-12	92-17					92-03**N**
7	92-20	92-22	94-03	92-18**L**	94-01	93-30	92-00		93-16	91-28**L**	93-10					92-28**N**
8	94-01	94-02	95-19	94-01	95-15	95-17	93-29		95-00	93-29	94-31					94-17**N**
11	95-24		96-06	95-19	95-28	95-30	95-07		95-18	95-02	95-12					94-30**N**
12	96-08		96-20	96-01	96-19	96-18	95-20		95-30	95-16	95-29					95-15**N**
13	96-25		97-15	96-15	97-14	97-15	96-00	96-01	96-30	95-29	96-30					96-16**N**
14	97-05		97-18	97-00	97-05	97-04	96-18		97-00	96-17	96-20					96-06**N**
15	97-08		97-14	97-02	97-06	97-08	96-22	96-21	96-28	96-18	96-24					96-10**N**
18	97-02	97-01	97-17	96-27	97-14	97-13	96-21		97-03	96-14	96-30					96-16**N**
19	97-23	97-25	98-11	97-23	98-11	98-10	97-16		97-29	97-14	97-29					97-15**N**
20	98-20	98-23	99-00	98-12	98-24	98-23	98-15		98-21	98-00	98-09					97-27**N**
21	98-15	98-13	98-29	98-07	98-13		98-00		98-12	97-22	97-29					97-15**N**
22	97-16	97-15	97-30	97-15	97-22	97-20	97-06		97-13	96-27	96-30	96-31				96-17**N**
25	97-19	97-16	98-25	97-16	98-25		97-06		98-04	97-03	98-04					97-22**N**
26	99-10		99-25	99-08	99-18	99-20	98-25	99-00	99-12	98-25	99-06	99-08	99-09	99-09	99-04**L**	99-04
27	99-08	99-07	99-17	98-29	98-30	98-31	98-29		99-07	98-18	98-18					98-14**N**
28	99-04		99-31	99-04	99-15	99-18	98-27	98-26	99-20	98-25	99-06	99-05				99-01**N**
29	100-07		100-20**H**	100-04	100-16	100-17	99-30	100-00	100-08**H**	99-26	100-04	100-05	100-01	100-01**H**	100-01	100-01

Volume of sales Reported in contracts

Aug	86Sep	86Dec	87Mar	TOTAL
1	2,933	13		2,946
4	2,210	6**L**		2,216
5	2,879	128		3,007
6	2,032	24		2,056
7	3,711**H**	78		3,789
8	3,607	181		3,788
11	2,838	30		2,868
12	2,679	330		3,009
13	3,485	362		3,847
14	2,779	106		2,885
15	1,096**L**	59		1,155**L**
18	2,603	292		2,895
19	2,661	544		3,205
20	2,564	589		3,153
21	1,928	215		2,143
22	3,107	664		3,771
25	3,217	896		4,113
26	3,246	1,448	5**L**	4,699
27	2,710	776		3,486
28	3,485	1,631		5,116**H**
29	1,734	1,746**H**	10**H**	3,490
TOTAL	57,504	10,118	15	67,637

Open contracts Reported in contracts

Aug	86Sep	86Dec	87Mar	TOTAL
1	9,870	178**L**	25**L**	10,073
4	9,778	179	25	9,982**L**
5	9,906	246	25	10,177
6	9,894	258	25	10,177
7	9,912	295	25	10,232
8	10,162	389	25	10,576
11	10,397	411	25	10,833
12	10,231	561	25	10,817
13	10,367	762	25	11,154
14	10,460	810	25	11,295
15	10,390	838	25	11,253
18	10,559	976	25	11,560
19	10,856**H**	1,291	25	12,172
20	10,377	1,521	25	11,923
21	9,844	1,595	25	11,464
22	9,338	1,806	25	11,169
25	9,552	2,127	25	11,704
26	9,587	2,781	25	12,393
27	8,684	3,029	25	11,738
28	8,346	3,614	25	11,985
29	8,148**L**	4,449**H**	30**H**	12,627**H**

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	100-05		100-20**H**	99-16	99-16	99-19
3	99-06	99-01	99-06	97-28	98-16	98-12
4	98-28	98-31	99-02	98-03	98-20	98-18
5	98-01	98-02	98-06	97-05	97-10	97-08
8	96-08		97-05	96-08	96-25	
9	97-08	97-13	97-17	97-05	97-16	97-17
10	97-24		97-28	97-12	97-20	
11	97-00		97-04	95-30	96-09	96-08
12	97-07		97-07	95-24**L**	96-00	96-04
15	96-17		96-31	96-17	96-24	
16	96-14		96-27	96-14	96-24	96-23
17	97-03		97-07	96-30	97-05	
18	97-17		97-17	96-26	96-26	96-31
19	96-10		96-24	96-09	96-16	
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	99-28		100-07**H**	98-26	98-27	98-26
3	98-14	98-18	98-18	97-04	97-28	97-21
4	98-03	98-05	98-19	97-13	98-00	97-30
5	97-17	97-19	97-20	96-14	96-22	96-19
8	95-22	95-19	96-19	95-19	96-03	96-02
9	96-20	96-18	97-00	96-16	96-28	97-00
10	97-06	97-07	97-09	96-24	97-01	
11	96-10	96-12	96-16	95-08	95-18	95-15
12	96-16	96-18	96-19	94-23	95-02	95-06
15	95-23		96-09	95-18	95-27	95-28
16	95-17	95-16	96-02	95-10	95-27	95-26
17	96-00		96-09	95-30	96-00	96-01
18	96-14	96-15	96-16	95-00	95-00	95-04
19	94-20	94-22	94-26	93-29**L**	94-09	94-08
22	94-21		95-13	94-21	95-10	95-12
23	96-00	95-29	96-00	95-01	95-12	95-15
24	95-14		96-12	95-11	95-29	95-30
25	96-12	96-15	96-18	95-14	95-19	95-20
26	95-02	95-08	95-31	94-28	95-25	95-27
29	94-28	94-26	95-16	94-24	95-12	95-13
30	95-20		96-10	95-15	96-07	96-09

March 1987

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	100-00	100-00**H**	98-22	98-22
3				97-18**N**
4				97-18**N**
5				96-08**N**
8	95-04	96-04	95-04	95-24
9	96-20	96-20	96-10	96-20
10				96-22**N**
11				95-04**N**
12	94-22	95-00	94-16**L**	94-16
15	95-19	95-19	95-17	95-17
16				95-16**N**
17				95-22**N**
18				94-26**N**
19				93-23**N**
22				94-26**N**
23	95-17	95-17	94-18	94-28
24	95-08	95-10	95-08	95-10
25				95-00**N**
26				95-06**N**
29	94-22	94-24	94-18	94-24
30	95-10	95-18	95-07	95-18

June 1987

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23	95-04	95-04**H**	94-10**L**	94-16
24				94-30**N**
25				94-20**N**
26				94-26**N**
29				94-13**N**
30				95-07**N**

Volume of sales Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	TOTAL
1	**HOLIDAY**				
2	2,185	2,227	5		4,417
3	2,928**H**	4,247	2		7,177**H**
4	1,186	2,972			4,158
5	1,108	2,750			3,858
8	1,028	2,656	2		3,686
9	839	2,418	3		3,260
10	805	2,265			3,070
11	2,543	4,480			7,023
12	1,001	3,613	8		4,622
15	933	2,246	1**L**		3,180
16	813	1,799**L**			2,612
17	875	2,869			3,744
18	1,157	3,585			4,742
19	284**L**	4,799**H**			5,083
22		2,454			2,454**L**
23		2,633	1	5**H**	2,639
24		4,796	1		4,797
25		4,241			4,241
26		3,042			3,042
29		2,930	1		2,931
30		4,468	50**H**		4,518
TOTAL	17,685	67,490	74	5	85,254

Open contracts Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	TOTAL
1	**HOLIDAY**				
2	7,268**H**	4,924	31		12,223**H**
3	6,223	5,102	33		11,358
4	5,650	4,831**L**	33		10,514
5	5,238	4,833	33		10,104
8	4,931	4,884	33		9,848
9	4,583	5,374	33		9,990
10	4,472	5,732	33		10,237
11	3,604	6,542	33		10,179
12	3,369	6,586	28**L**		9,983
15	3,337	6,930	28		10,295
16	2,902	6,982	28		9,912
17	2,630	7,285	28		9,943
18	2,036	6,918	28		8,982
19	1,970**L**	7,406	28		9,404
22		7,309	28		7,337
23		7,230	29	5**H**	7,264**L**
24		7,531	29	5	7,565
25		8,052	29	5	8,086
26		8,257**H**	29	5	8,291
29		7,724	29	5	7,758
30		7,909	54**H**	5	7,968

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close in points and 32nds of a point

	December 1986						March 1987				June 1987			
Oct	Open		High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	96-13	96-14	96-23	96-01	96-09	96-11	95-22	95-23	95-16	95-22				95-11N
2	96-06	96-08	96-08	95-29	95-31	96-00	95-18	95-18	95-10	95-11				94-31N
3	96-22	96-23	97-01	96-10	96-24	96-25	96-06	96-06	95-23	96-04				95-24N
6	96-30	97-00	97-08	96-27	97-05	97-04	96-12	96-16	96-12	96-15				96-03N
7	97-07		97-10	96-26	97-09	97-10	96-10	96-20	96-07	96-20				96-08N
8	97-00		97-20	96-22	96-30	96-28	96-06	96-31	96-05	96-10				95-30N
9	96-22	96-24	97-04	96-18	97-01	97-02	96-00	96-14	96-00	96-14				96-02N
10	96-29		97-05	96-23	97-00	97-01	96-09	96-12	96-01	96-10				95-30N
13	96-25		97-04	96-20	97-04					96-14N				96-02N
14	97-03		97-12	96-18	96-20	96-18	96-08	96-08	95-28	95-28				95-16N
15	96-18	96-16	96-29	96-13	96-24	96-22	96-00	96-05	95-26	95-31				95-19N
16	96-24		96-26	96-11	96-12	96-11	95-26	96-00	95-21	95-21				95-09N
17	96-06		96-18	96-06	96-11	96-12	95-24	95-24	95-13	95-18	95-08	95-08	94-27	95-00
20	96-02	95-30	96-02	95-21L	95-23	95-24	95-05	95-06	94-27L	94-27	94-20	94-20	94-10L	94-10
21	96-00	95-30	96-15	95-3[illegible]	96-06	96-07				95-11N				94-26N
22	95-26		96-26	95-26	96-22	96-23	95-11	95-21	95-11	95-21	94-30	94-30	94-30	94-30
23	96-28	96-29	97-14	96-26	97-10	97-09	96-03	96-09	96-01	96-08				95-17N
24	97-03		97-10	97-02	97-04	97-06	96-05	96-08	96-03	96-06				95-15N
27	97-01		97-30	97-01	97-27	97-30	96-19	96-27	96-19	96-27				96-04N
28	98-00	98-03	98-06	97-27	97-28	97-27	96-31	97-01	96-24	96-24				96-00N
29	97-19	97-18	98-15	97-17	98-10	98-06	96-20	97-08	96-20	97-04	96-15	96-15H	96-10	96-12
30	99-05	99-07	99-07H	98-20	98-25	98-27	98-02	98-02H	97-17	97-24				97-00N
31	98-28	98-29	98-31	98-19	98-22	98-23	97-24	97-28	97-18	97-20				96-25N

Volume of sales Reported in contracts

Oct	86Dec	87Mar	87Jun	TOTAL
1	3,472	10		3,482
2	1,859	54		1,913
3	3,948	12		3,960
6	2,335	3L		2,338
7	2,595	11		2,606
8	3,476	13		3,489
9	2,447	23		2,470
10	1,926	16		1,942
13	596L			596L
14	3,022	10		3,032
15	3,130	55		3,185
16	2,063	14		2,077
17	1,826	208	101H	2,135
20	2,003	32	1L	2,036
21	2,302			2,302
22	2,862	67	8	2,937
23	3,479	63		3,542
24	702	19		721
27	1,867	5		1,892
28	3,344	517H		3,861
29	3,191	158	1	3,350
30	4,181H	53		4,234H
31	1,795	17		1,812
TOTAL	58,441	1,360	111	59,912

Open contracts Reported in contracts

Oct	86Dec	87Mar	87Jun	TOTAL
1	7,668	62L	5L	7,735
2	7,588	87	5	7,680
3	7,549	99	5	7,653
6	7,770	98	5	7,873
7	7,775	105	5	7,885
8	7,842	104	5	7,951
9	7,962H	115	5	8,082
10	7,800	123	5	7,928
13	7,818	123	5	7,946
14	7,591	118	5	7,714
15	7,437	117	5	7,559
16	7,296	109	5	7,410L
17	7,265	314	105	7,684
20	7,477	305	105	7,887
21	7,592	305	105	8,002
22	7,723	367	105	8,195
23	7,496	388	105	7,989
24	7,552	384	105	8,041
27	7,590	389	105	8,084
28	7,726	870	105	8,701H
29	7,424	974	106H	8,504
30	7,200L	379	106	8,285
31	7,208	993H	106	8,307

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

Nov	December 1986						March 1987						June 1987			
	Open		High	Low	Close		Open		High	Low	Close		Open	High	Low	Close
3	98-26		99-15	98-26	99-06	99-04	98-02		98-11	98-00	98-03					97-08**N**
4	99-00		99-07	98-25	99-03	99-01	97-31		98-02	97-23	97-30		97-02	97-06	96-31	97-03
5	99-02	99-03	99-08	98-27	99-04	99-02	97-30		98-03	97-25	98-01	97-31	97-05	97-06	97-00	97-05
6	98-26		98-31	98-14	98-16	98-17	97-25		97-25	97-08	97-11					96-15**N**
7	97-26	97-27	98-11	97-26	98-05	98-04	96-18		97-05	96-18	96-31					96-03**N**
10	97-20	97-22	98-06	97-20**L**	98-04	98-05	96-20		96-31	96-15**L**	96-31		95-25	96-03	95-24**L**	96-02
11	98-05		98-12	98-05	98-07	98-05	97-02		97-05	97-01	97-03	97-01				96-03**N**
12	98-13		98-23	98-07	98-23	98-21	97-09		97-17	97-02	97-16					96-18**N**
13	38-26	98-25	99-04	98-23	99-01	99-02	97-18		97-29	97-18	97-27		96-18	96-26	96-18	96-24
14	99-02	99-01	99-14	99-01	99-12	99-13	98-00		98-07	97-27	98-07					97-04**N**
17	99-17	99-18	100-09	99-13	100-05	100-06	98-14		99-03	98-12	99-01		98-06	98-06	98-04	98-04
18	100-04	100-05	100-09	99-20	99-22	99-23	99-01		99-02	98-15	98-16	98-17	98-00	98-00	97-18	97-18
19	100-00	100-01	100-20	100-00	100-20	100-19	99-00		99-16	98-31	99-15	99-14				98-15**N**
20	100-15		100-24	100-08	100-15	100-14	99-13		99-20	99-06	99-10					98-11**N**
21	100-14		100-22	100-07	100-14	100-12	99-11		99-19	99-06	99-12		98-17	98-17**H**	98-13	98-13
24	100-21		100-31	100-21	100-28	100-29	99-22	99-23	99-31	99-20	99-30					98-31**N**
25	101-04		101-06**H**	100-14	100-17		100-02	100-05	100-07**H**	99-06	99-11					98-12**N**
26	100-15		100-21	100-10	100-17	100-16	99-06		99-16	99-02	99-14					98-15**N**
27	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**			
28	100-18		100-20	100-14	100-16	100-17	99-12		99-15	99-06	99-06					98-07**N**

Volume of sales Reported in contracts

Nov	86Dec	87Mar	87Jun	TOTAL
3	2,759	52		2,811
4	2,072	123	2	2,197
5	2,371	75	2	2,448
6	3,578	93		3,671
7	3,287	122		3,409
10	3,380	136	14	3,530
11	805	35		840
12	3,215	117		3,332
13	2,327	24**L**	1**L**	2,352
14	2,793	331		3,124
17	3,670	191	2	3,863
18	3,363	166	26**H**	3,555
19	4,092	960		5,052
20	3,612	589		4,201
21	3,161	547	3	3,711
24	1,970	579		2,549
25	4,404**H**	1,282**H**		5,686**H**
26	1,907	446		2,353
27	**HOLIDAY**			
28	433**L**	94		527**L**
TOTAL	53,199	5,962	50	59,211

Open contracts Reported in contracts

Nov	86Dec	87Mar	87Jun	TOTAL
3	7,437	1,039**L**	106**L**	8,582
4	7,717	1,066	108	8,891
5	7,941**H**	1,108	110	9,159
6	7,438	1,109	110	8,657
7	7,157	1,121	110	8,388
10	6,924	1,164	111	8,199
11	6,825	1,183	111	8,119
12	6,727	1,274	111	8,112
13	6,610	1,274	111	7,995**L**
14	6,549	1,396	111	8,056
17	7,139	1,443	113	8,695
18	7,060	1,493	134**H**	8,687
19	7,328	2,041	134	9,503
20	7,293	2,338	134	9,765
21	7,392	2,595	134	10,121
24	7,126	2,846	134	10,106
25	6,616	3,404	134	10,154**H**
26	6,304	3,396	134	9,834
27	**HOLIDAY**			
28	6,219**L**	3,437**H**	134	9,790

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986						March 1987						June 1987			
Dec	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	100-10	100-06	100-16	100-04	100-16	100-15	99-02		99-04	98-25	99-04	99-03				98-04**N**
2	100-16		101-01	100-13	101-00		99-05		99-28	99-01	99-27	99-26				98-27**N**
3	101-06		101-12	101-03	101-06	101-05	100-04	100-06	100-12	99-28	100-00		99-16	99-16**H**	99-00	99-00
4	101-04		101-18**H**	101-02	101-16	101-17	100-02		100-13**H**	99-26	100-11	100-09				99-09**N**
5	101-10		101-14	100-26	100-28		100-06		100-06	99-10	99-12	99-13				98-12**N**
8	100-26		101-00	100-15	100-29		99-14		99-20	99-00	99-19	99-18	98-04	98-18	98-04	98-18
9	100-27		100-29	100-12	100-12		99-19		99-20	98-21	98-26	98-21	98-10	98-10	97-24	97-24
10	100-10		100-16	100-02	100-12		98-24		99-04	98-16	98-30		97-20	98-00	97-16	97-30
11	100-04		100-05	99-14	99-20		98-20	98-18	98-25	97-21	97-26		97-18	97-18	96-20	96-24
12	99-14		100-00	99-11	99-25		97-27		98-19	97-14**L**	98-03	98-05	96-12	97-10	96-12**L**	96-25
15	99-17		99-24	99-06**L**	99-20	99-21	97-18		98-07	97-14	98-03	98-02				96-24**N**
16	99-25		99-28	99-19	99-22		98-14	98-15	98-15	98-02	98-05	98-07	97-01	97-05	96-26	96-29
17	99-26		100-01	99-21	100-01		98-08		98-21	98-07	98-18	98-17	97-04	97-11	97-03	97-11
18	100-06		100-11	100-03	100-09		98-27		98-31	98-21	98-25	98-24				97-19**N**
19	100-04		100-14	100-04	100-14		98-28	98-27	99-02	98-21	99-00	99-02	97-18	97-22	97-18	97-22
22							98-25	98-28	99-15	98-25	99-15					98-04**N**
23							99-19		100-08	99-19	100-03	100-04	98-29	99-00	98-26	98-27
24							100-06		100-09	100-03	100-06					98-30**N**
25	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**			
26							100-06		100-12	100-05	100-10	100-11				99-03**N**
29							100-04	100-03	100-05	99-17	99-17		98-25	98-25	98-14	98-14
30							99-10	99-08	99-12	99-02	99-06	99-07	98-01	98-06	97-31	98-01
31							99-10		99-11	98-28	98-28					97-22**N**

Volume of sales Reported in contracts

Dec	86Dec	87Mar	87Jun	TOTAL
1	2,403**H**	1,157		3,560
2	2,397	5,049		7,446**H**
3	1,606	3,669	6	5,281
4	830	2,763		3,593
5	1,046	4,239		5,285
8	277	3,559	5	3,841
9	271	4,126	3	4,400
10	264	3,943	1**L**	4,206
11	666	5,444**H**	1	6,111
12	329	3,745	10	4,084
15	276	3,096		3,372
16	132	2,745	14**H**	2,891
17	128	1,811	8	1,947
18	57**L**	1,556		1,613
19	215	2,125	1	2,341
22		2,314		2,314
23		2,580	4	2,584
24		258**L**		258**L**
25	**HOLIDAY**			
26		276		276
29		1,990	10	2,000
30		2,060	4	2,064
31		1,501		1,501
TOTAL	10,897	60,006	67	70,970

Open contracts Reported in contracts

Dec	86Dec	87Mar	87Jun	TOTAL
1	6,108**H**	3,845**L**	134	10,087
2	5,360	5,467	134	10,961
3	4,260	6,435	134	10,829
4	3,792	7,064	134	10,990
5	3,627	7,199	134	10,960
8	3,508	6,766	135	10,409
9	3,353	7,649	135	11,137
10	3,254	8,323	137	11,714
11	3,020	8,683**H**	137	11,840**H**
12	2,958	8,516	141**H**	11,615
15	2,953	8,[illegible]33	141	11,227
16	2,873	8,283	132**L**	11,288
17	2,870	8,245	132	11,247
18	2,843	8,308	132	11,283
19	2,796**L**	8,197	132	11,125
22		7,863	132	7,995
23		7,400	136	7,536
24		7,414	136	7,550
25	**HOLIDAY**			
26		7,398	136	7,534
29		7,130	141	7,271
30		6,716	141	6,857
31		6,514	141	6,655**L**

	Highlights
	1,000-Ounce Silver futures **Chicago Board of Trade**
Basic trading unit	1,000 troy ounces
Deliverable grade	Refined silver, assaying not less than .999 fineness and made up of one or more brands and markings officially listed by the Exchange, in bars cast in basic weights of 1,000 troy ounces (each bar may vary no more than 12% more or less)
Delivery method	By vault receipt drawn on deposits made in Chicago vaults as approved by the Exchange
Price quotation	In dollars and cents to the last 1/10 of 1 cent per troy ounce
Minimum fluctuation	1/10 of 1 cent per ounce (equivalent to $1.00 per contract)
Daily price limit	50 cents per troy ounce above or below the previous day's settlement price
Last trading day	Fourth to the last business day of the delivery month
Hours of trading	8:05 a.m. to 1:25 p.m. Chicago time
Ticker symbol	AG

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	576.0		580.0	567.0L	574.0B	576.0A
3	580.0		581.5	578.0	581.5B	
6	580.0		583.0	578.0	583.0B	585.0A
7	585.0		590.0	585.0	590.0B	
8	590.0		590.0	586.0	589.0B	590.0A
9	585.0		620.0	585.0	610.0B	612.0A
10					606.0N	
13	605.0		605.0	598.0	598.0A	
14	602.0		603.0	599.0	600.0B	602.0A
15	615.0		615.0	608.0	612.0B	615.0A
16	632.0		632.0H	615.0	615.0A	
17	613.0		617.0	610.0	617.0B	
20	613.0		618.0	613.0	618.0	
21	623.0	625.0	625.0	615.0	618.0	
22					615.0N	
23	613.0		616.5	613.0	616.5B	
24	619.0		628.0	618.0	628.0B	
27	620.0		622.0	614.0	614.0A	
28	612.0		615.0	612.0	612.0B	614.0A
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	584.0	583.0	588.0	568.0L	578.0	579.0
3	577.0		587.0	577.0	585.0B	586.0A
6	588.0		588.0	582.0	588.0	
7	591.0	592.0	595.0	588.0	593.0	595.0
8	595.0		599.0	585.0	595.0	
9	596.0		630.0	590.0	614.0	615.0
10	616.0	617.0	619.0	605.0	610.0	612.0A
13	610.0		611.0	601.0	602.0	601.0
14	604.0	603.0	606.0	600.0	603.0	
15	613.0	614.0	619.0	611.0	616.0	617.0
16	635.0	637.0	638.0H	614.0	615.0	616.0
17	617.0		623.0	610.0	618.0	
20	606.0		620.0	606.0	618.0	619.0A
21	623.0	625.0	625.0	612.0	618.0	619.0A
22	618.0		621.0	613.0	616.0	
23	614.0		618.0	613.0	617.0	618.0
24	620.0		628.5	618.0	627.0	628.0
27	627.0		627.0	614.0	614.0	615.0
28	616.0	617.0	620.0	613.0	613.0	614.0
29	615.0	614.0	618.0	612.0	616.0	617.0
30	618.0		621.0	606.0	606.0	607.0
31	602.0		609.0	601.0	601.0B	603.0A

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	585.0		588.0	575.0L	582.0B	584.0A
3	588.5		589.5	585.0	589.5B	
6	593.0		593.0	588.0	591.0B	593.0A
7	598.0		599.0	592.0	599.0B	
8	600.0		600.0	595.0	598.0B	600.0A
9	595.0		635.0	595.0	619.0B	620.0A
10	625.0		625.0	612.0	616.0B	617.0A
13	614.0	615.0	615.0	606.0	606.0A	
14	610.0		610.0	605.0	608.0	610.0
15	620.0		622.5	615.0	622.5B	
16	640.0	645.0	645.0H	617.0	617.0	620.0
17	617.9		622.0	617.9	622.0B	
20	610.0		625.0	610.0	623.0B	624.0A
21	628.0		630.0	620.0	623.0B	624.0A
22	620.0		620.5	620.0	620.5B	
23	618.0		623.0	618.0	622.0	623.0
24	623.0		633.0	623.0	633.0B	
27	620.0		625.0	620.0	620.0	
28	620.0		623.0	619.0	617.0B	619.0A
29	622.0		622.0	620.0	621.0B	623.0A
30	623.0		623.0	613.0	613.0	
31	612.0		612.0	607.0	607.0A	

April 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	594.0		595.0	575.0L	586.0B	588.0A
3	585.0		596.0	585.0	593.0	594.0
6	597.0		597.0	589.0	595.0	596.0
7	600.0		604.0	597.0	602.0	603.0A
8	604.0		606.0	594.0	602.0	603.0
9	602.0	603.0	639.0	598.0	624.0	625.0
10	626.0		627.0	614.0	620.0	621.0
13	619.0		621.0	609.0	609.0	610.0
14	613.0		616.0	609.0	612.0	613.0
15	623.0	624.0	628.0	620.0	626.0	
16	643.0	646.0	647.0H	623.0	625.0	626.0
17	627.0	626.0	633.0	619.0	625.0	627.0
20	616.0	617.0	630.0	616.0	628.0	
21	633.0	634.0	634.0	621.0	628.0	627.0
22	627.0		631.0	623.0	625.0	
23	621.0	622.0	628.0	621.0	626.0	627.0
24	629.0	628.5	639.0	627.0	638.0	639.0
27	637.0		637.0	623.0	625.0	623.0
28	626.0	625.0	631.0	622.0	623.0	
29	625.0		627.0	622.0	627.0	
30	627.0	628.0	630.5	616.0	617.0	618.0
31	617.0		619.0	610.0	610.0	611.0

June 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	601.0	602.0	606.0	585.0L	595.5	597.0
3	595.0		604.0	595.0	601.0B	602.0A
6	604.0	605.0	605.0	599.0	604.0	
7	610.0		612.0	605.0	611.0	612.0
8	613.0		616.0	603.0	611.0	612.0
9	613.0	614.0	650.0	607.0	633.0	
10	634.0	635.0	637.0	624.0	630.0	631.0
13	629.0	630.0	630.0	619.0	619.0	620.0
14	622.0	623.0	625.0	619.0	620.0	621.0
15	633.0		637.0	629.0	635.0	636.0
16	654.0	656.0	657.0H	634.0	635.0	
17	637.0		643.0	627.0	636.0	637.0
20	625.0	626.0	640.0	625.0	636.0B	638.0A
21	641.0	642.0	642.0	631.0	637.0	639.0
22	636.0	637.0	640.0	632.0	633.0	634.0
23	631.0	632.0	638.0	631.0	634.0	635.5
24	637.0	638.0	649.0	637.0	647.0	648.0
27	646.0	647.0	647.0	632.0	632.0	634.0
28	634.0	635.0	640.0	632.0	633.0	632.0
29	633.0	634.0	637.0	632.0	636.0	
30	638.0		639.0	626.0	626.0	627.0
31	627.0	628.0	628.0	618.0	619.0	620.0

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	605.0		610.0	595.0L	603.0B	605.0A
3	605.0		613.0	605.0	609.0B	611.0A
6	610.0		612.5	610.0	612.5B	
7	618.0		620.0	613.0	619.0B	620.0A
8	615.0		619.5	615.0	619.5B	
9	620.0		660.0	615.0	641.0B	643.0A
10	643.0		648.0	637.0	638.0B	640.0A
13	636.0		636.0	627.5	627.5A	
14	633.0		633.0	630.0	630.0	
15	645.0		645.0	640.0	643.0B	645.0A
16	665.0	663.0	665.0H	645.0	644.5B	645.0A
17	646.0		646.0	640.0	644.0B	645.0A
20	633.0		648.0	633.0	648.0	645.0
21	645.0		648.5	643.0	645.0B	646.0A
22	645.0		648.0	642.5	642.5A	
23	642.0		649.0	640.0	644.0B	645.0A
24	648.0		656.0	648.0	656.0B	
27	655.0		655.0	642.0	642.0	645.0
28	645.0		645.0	642.0	641.0B	642.0A
29	644.0		646.0	644.0	645.0	
30	647.0		647.0	635.0	635.0	
31	633.0		636.0	630.0	630.0	

October 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					612.5N	
3	610.0		618.5	610.0L	618.5B	
6	625.0		625.0	620.0	620.0B	622.0A
7	630.0		630.0	627.0	627.0B	628.0A
8					628.0N	
9	635.0		665.0	635.0	650.0B	652.0A
10	650.0		655.0	645.0	645.0	648.0A
13	643.0		643.0	636.0	636.0A	
14	638.0		640.0	638.0	638.0	
15	655.0		655.0	650.0	652.0B	654.0A
16	670.0		670.0H	653.0	653.0B	655.0A
17	651.0		653.0	651.0	653.0B	
20	650.0		655.0	650.0	653.0B	655.0A
21	658.0		658.0	654.0	654.0A	
22	653.0		653.0	651.0	651.0A	
23	650.0		653.5	650.0	653.5B	
24					665.0N	
27	658.0		658.0	651.0	651.0A	
28	653.0		653.0	650.0	650.0	
29					654.0N	
30	658.0		658.0	644.0	644.0A	
31	640.0		640.0	640.0	640.0	

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	630.0		630.0	611.0L	620.0B	622.0A
3	620.0		628.0	620.0	626.0B	628.0A
6	633.0		633.0	623.0	630.0	633.0
7	635.0	633.0	640.0	633.0	636.0B	637.0A
8	640.0		642.0	633.0	638.0	635.0
9	638.0	640.0	675.0	635.0	660.0B	
10	665.0		665.0	652.0	656.0B	658.0A
13	660.0		660.0	645.0	647.0	645.0
14	650.0		655.0	647.0	647.0	650.0
15	660.0	663.0	668.0	658.0	665.0	668.0
16	682.0	685.0	685.0H	663.0	663.0	666.0
17	670.0		670.0	659.0	661.0B	662.0A
20	653.0	655.0	663.0	653.0	662.0B	663.0A
21	673.0	675.0	675.0	658.0	662.0B	663.0A
22	663.0	665.0	668.0	659.0	659.0	660.0
23	660.0		665.0	656.0	662.0B	663.0A
24	663.0		675.0	663.0	674.0	675.0
27	676.0	678.0	678.0	658.0	660.0	658.0
28	666.0		666.0	660.0	661.0	660.0
29	661.0		665.0	660.0	662.0B	664.0A
30	668.0		668.0	653.0	655.0	653.0
31	653.0	655.0	656.0	648.0	648.0	

February 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	635.0		635.0	625.0L	629.0B	630.0A
3					635.5N	
6	640.0		640.0	638.0	638.0A	
7					645.0N	
8	643.0		645.0	643.0	645.0B	
9	675.0		680.0	670.0	668.0B	670.0A
10	675.0		675.0	665.0	667.0B	
13					655.0N	
14					656.0N	
15	675.0		675.0	670.0	674.0B	676.0A
16	691.0		691.0H	672.0	672.0A	
17	672.0		672.0	670.0	670.0	
20	665.0		670.0	665.0	670.0B	672.0A
21	685.0		685.0	670.0	670.0B	672.0A
22	676.0		676.0	668.0	668.0A	
23	668.0		674.0	668.0	674.0	
24	675.0		683.0	675.0	683.0B	
27					669.0N	
28	675.0		675.0	668.0	667.0B	669.0A
29	672.0		675.0	672.0	671.0B	673.0A
30	675.0		678.0	662.0	662.0A	
31	662.0		662.0	655.5	655.5A	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	April 1987					June 1987			
Jan	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**					**HOLIDAY**			
2	649.0	649.0	635.0**L**	637.0**B**	639.0**A**				
3				644.0**N**					
6	645.0	646.5	64[illegible].0	646.5**B**					
7	655.0	655.0	655.0	655.0					
8				655.0**N**					
9	670.0	690.0	670.0	679.0**B**	681.0**A**				
10	680.0	682.0	675.0	677.0**B**					
13	675.0	675.0	665.0	665.0**A**					
14				665.0**N**					
15				685.0**N**					
16	701.0	701.0**H**	681.0	681.0**A**					
17	690.0	690.0	680.0	679.0**B**	681.0**A**				
20	670.0	680.0	670.0	679.0**B**	681.0**A**				
21				680.0**N**					
22	685.0	685.0	676.5	676.5**A**					
23	683.0	685.0	680.5	680.5**A**					
24	685.0	692.0	685.0	692.0**B**					
27	690.0	690.0	678.0	678.0**A**					
28				676.0**B**	678.0**A**				
29				681.0**N**					
30	688.0	688.0	671.0	671.0**A**		694.0	694.0**H**	680.0**L**	680.0**A**
31	671.0	671.0	665.5	665.5**A**					675.0**N**

Volume of sales Reported in contracts

Jun	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
1	**HOLIDAY**											
2	37	3,971	33	308	335	37		49	1**L**	5		4,776
3	6	1,626	6	120	47	26	3	21				1,855
6	28	807	13	55**L**	44**L**	2	6	18**L**	3			976**L**
7	3	1,222	8	210	142	11	2	19		2		1,619
8	3	2,244	15	571	413	4		27	2			3,279
9	6	7,546**H**	34	911	861	40	9	81	3	2		9,493**H**
10		3,136	13	506	802	39	16**H**	40	1	5		4,558
13	15	1,657	16	306	219	10	2	54		4		2,483
14	9	2,775	18	329	647	7	7	21				3,813
15	92**H**	1,060	9	474	351	4	6	57	3			2,056
16	6	3,952	55**H**	1,543	1,132**H**	44	9	146	9	8		6,904
17	5	4,783	2	1,919	549	26	1**L**	373**H**	2	4		7,664
20	4	1,043	14	2,395	336	16	1	64	6	3		3,882
21	16	604	7	5,549**H**	259	12	8	34	4			6,493
22		338**L**	1**L**	4,834	208	16	1	134	1	11**H**		5,544
23	71	663	14	2,620	185	5	1	26	13	5		3,603
24	2**L**	559	8	1,949	375	1**L**		40	4	3		2,941
27	12	1,005	8	3,790	348	46**H**	9	70		3		5,291
28	2	1,025	6	1,268	286	14	3	41	14			2,659
29		518	3	917	217	7		37	13			1,712
30		1,208	29	1,421	312	24	7	52	16**H**	1**L**	2**H**	3,072
31		617	11	3,442	606	33	4	76	3	2		4,794
TOTAL	317	42,559	323	35,437	8,674	424	95	1,480	98	58	2	89,467

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
1	**HOLIDAY**											
2	19	6,264	11**L**	3,098**L**	6,213	701	153	1,961**L**	53**L**	33**L**		18,506
3	9	6,083	11	3,157	6,206**L**	684	151	1,976	53	33		18,363**L**
6	15	6,205	12	3,161	6,224	685	148**L**	1,990	56	33		18,529
7	9	5,986	18	3,194	6,243	688	150	1,998	56	35		18,377
8	9	5,830	21	3,323	6,305	691	150	2,014	58	35		18,436
9	8	7,269**H**	29	3,527	6,396	692	153	2,040	61	37		20,212
10	7	6,863	35	3,614	6,475	689	159	2,064	62	39		20,007
13	9	6,293	47	3,658	6,512	688	161	2,094	62	43		19,567
14	8	5,190	49	3,672	6,528	684	165	2,099	62	43		18,500
15	69**H**	5,285	48	3,756	6,654	683**L**	165	2,115	65	43		18,883
16	20	4,780	63	4,255	6,737	699	168	2,163	72	51		19,008
17	13	4,109	65	5,525	6,760	701	168	2,299	73	54		19,767
20	7	3,773	62	6,432	6,800	698	169	2,323	79	54		20,397
21	16	3,379	61	5,983	6,846	703	175	2,325	83	54		19,625
22	15	3,379	61	5,514	6,843	701	175	2,370	84	55		19,197
23	55	3,382	63	6,516	6,852	702	174	2,375	97	59		20,275
24	6**L**	3,061	64	7,234	6,900	703	174	2,386	98	61		20,687
27	10	2,793	62	7,139	6,990	714	179	2,400	98	64		20,449
28	6	2,448	66	7,489	7,020	719	181	2,419	112	64		20,524
29		2,412	65	7,681	7,114	723	181	2,440	125	64		20,805
30		2,249	60	7,947**H**	7,202	742	185	2,481	139	65	2**H**	21,072**H**
31		1,430**L**	69**H**	7,725	7,213**H**	747**H**	188**H**	2,496**H**	142**H**	67**H**	2	20,079

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

February 1986

Feb	Open		High	Low	Close	
3	603.0	604.0	604.0	588.5	588.5A	
4	580.0		585.0	577.0L	583.0	584.0
5	585.0		590.0	585.0	590.0	
6	588.0		592.0	583.0	583.0A	
7	585.0		592.0	585.0	590.0B	591.0A
10	591.0		591.0	585.0	590.0B	592.0A
11	587.0		595.0	587.0	595.0B	
12	592.5		592.5	588.0	591.0B	593.0A
13	590.0		590.0	586.0	586.0	
14	581.0		592.0	581.0	590.0	592.0
17	HOLIDAY					
18	590.0		593.0	586.0	586.0A	
19	595.0		595.0	587.0	589.0B	591.0A
20	590.0		590.0	585.0	586.0B	588.0A
21	590.0		590.0	585.0	587.0B	589.0A
24	590.0		597.0	590.0	597.0B	
25	606.5		606.5H	587.0	587.0A	
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3	605.0		608.0H	593.0	593.0	595.0
4	580.0	582.0	590.0	580.0	587.0B	589.0A
5	593.0		593.0	590.0	593.0	
6	593.0		593.0	586.0	586.0A	
7	590.0		593.0	590.0	593.0B	
10	595.0		595.0	593.0	593.0A	
11	585.0		596.5	585.0	596.5B	
12	595.0		595.0	593.0	593.0A	
13	588.0		590.0	585.0	585.0	
14	581.0		593.0	581.0	593.0B	
17	HOLIDAY					
18	594.0		594.0	585.0	586.0B	588.0A
19	599.0		600.0	588.0	590.0B	592.0A
20	588.0		590.0	585.0	587.0B	588.0A
21	585.0		589.0	585.0	589.0B	
24	585.0		598.0	585.0	598.0B	
25	608.0		608.0	587.0	587.0A	
26	585.0		588.0	557.0L	557.0A	
27	570.0		570.0	558.0	559.0	560.0
28	565.0		565.0	560.0	560.0	563.0A

April 1986

Feb	Open		High	Low	Close	
3	610.0	611.0	613.0H	596.0	597.0	
4	585.0	586.0	596.0	583.0	591.0	592.0
5	593.0	592.0	598.0	592.0	596.0	597.0
6	595.0		598.0	587.0	590.0	591.0
7	595.0		601.0	592.0	597.0	
10	597.0		599.0	592.0	596.0	597.0
11	591.0	592.0	602.0	589.0	600.0	601.0
12	597.0		600.0	593.0	596.0	597.0
13	591.0	592.0	595.0	590.0	592.0	
14	586.0	587.0	599.0	586.0	596.0	597.0
17	HOLIDAY					
18	596.0	598.0	599.0	587.0	591.0	
19	600.0	604.0	606.0	590.0	595.0	596.0
20	595.0		595.0	589.0	591.5	592.0
21	592.0		594.0	590.0	593.0	
24	595.0	594.0	605.0	590.0	601.0	602.0
25	608.0	610.0	612.0	590.0	591.0	590.0
26	589.0	590.0	594.0	560.0L	560.0	561.0
27	567.0	566.0	573.0	563.0	565.0	
28	569.0		569.0	561.0	566.0	567.0

May 1986

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25						
25	575.0		575.0	565.0L	565.0A	
27	573.0		578.0H	569.0	569.0A	
28					571.0N	

June 1986

Feb	Open		High	Low	Close	
3	619.0	620.0	622.0H	604.0	605.0	606.0
4	593.0	595.0	603.0	592.0	600.0	601.0
5	601.0	602.0	607.0	601.0	604.0	606.0
6	604.0		606.0	595.0	598.0	
7	603.0	604.0	609.0	599.0	605.0	
10	605.0	606.0	607.0	602.0	604.0	605.0
11	600.0	601.0	611.0	597.0	608.0	609.0A
12	607.0		608.0	602.0	606.0	605.0
13	601.0		604.0	599.0	600.0	
14	595.0		606.9	595.0	605.0	606.0
17	HOLIDAY					
18	606.0		608.0	596.0	599.0	
19	613.0	614.0	615.0	600.0	603.0B	604.0A
20	602.0		603.0	598.0	600.0B	601.0A
21	600.0	601.0	604.0	598.0	602.0	603.0
24	603.0	604.0	614.0	599.0	611.0	612.0
25	619.0	620.0	622.0	600.0	600.0	
26	597.0	598.0	603.0	568.0L	568.0	570.0
27	575.0	576.0	581.0	571.0	573.0	574.0
28	577.0	578.0	578.0	570.0	574.0	575.0A

August 1986

Feb	Open		High	Low	Close	
3	628.0		630.0H	615.0	615.0	
4	602.0		610.0	600.0	607.0B	609.0A
5	612.0		615.0	612.0	612.0B	614.0A
6	615.0		617.0	606.0	606.0	
7	611.0		615.0	611.0	612.0B	614.0A
10	615.0		615.0	613.0	613.0A	
11	610.0		616.5	608.0	616.5B	
12	613.0		615.0	613.0	613.0B	614.0A
13	612.0		612.0	608.5	608.5A	
14	605.0		615.0	604.0	613.0B	614.0A
17	HOLIDAY					
18	613.0		617.0	607.5	607.5A	
19	624.0		625.0	610.0	612.0	
20	610.0		610.0	607.0	608.0B	610.0A
21	610.0		610.5	606.0	610.5B	
24	608.0		623.0	607.0	619.0B	620.0A
25	630.0		630.0	608.5	608.5A	
26	606.0	607.0	611.0	577.5L	577.5A	
27	583.0		590.0	580.0	581.0B	582.0A
28	587.0	586.0	588.0	580.0	583.0B	584.0A

October 1986

Feb	Open		High	Low	Close	
3	635.0		640.0H	622.5	622.5A	
4	615.0		618.0	613.0	615.0B	617.0A
5	625.0		625.0	621.0	621.0A	
6	624.0		625.0	614.0	614.0A	
7	620.0		621.0	620.0	621.0B	
10	623.0		623.0	621.0	621.0A	
11					624.5N	
12	625.0		625.0	622.0	622.0A	
13	620.0		620.0	617.0	617.0A	
14	614.0		622.0	614.0	622.0B	
17	HOLIDAY					
18	622.0		622.0	616.0	616.0A	
19	630.0		630.0	618.0	620.0B	621.0A
20	618.0		618.0	617.5	617.5A	
21	617.0		620.0	617.0	618.0B	620.0A
24	622.0		628.0	620.0	628.0B	
25	639.0		639.0	617.0	617.0A	
26	617.0		617.0	586.0L	586.0A	
27	590.0		600.0	590.0	590.0B	591.0A
28	594.0		595.0	590.0	591.0B	593.0A

December 1986

Feb	Open		High	Low	Close	
3	648.0		650.0H	630.0	630.0	631.0
4	625.0		630.0	620.0	624.0	626.0
5	625.0		634.0	625.0	629.0	630.0
6	628.0	629.0	635.0	623.0	623.0	
7	625.0		637.0	625.0	630.0	
10	634.0	635.0	635.0	630.0	630.0	
11	628.0	630.0	633.5	625.0	633.5B	
12	631.0		635.0	628.0	631.0B	
13	626.0		628.0	625.0	625.0B	627.0A
14	624.0		631.0	620.0	631.0	
17	HOLIDAY					
18	630.0		630.0	623.0	625.0	
19	635.0	636.0	640.0	627.0	628.0	630.0A
20	627.0		630.0	625.0	626.0B	627.0A
21	625.0		629.9	623.0	629.0	629.9
24	633.0		640.5	626.0	638.0	640.0
25	648.0		648.0	627.0	627.0	
26	628.0		629.0	595.0L	595.0	
27	604.0	605.0	610.0	598.0	598.0	
28	603.0		605.0	597.0	599.0	600.5A

February 1987

Feb	Open		High	Low	Close	
3	640.0		640.0	640.0	640.0	
4	630.0		635.0	630.0	633.0B	635.0A
5	640.0		640.0	640.0	640.0	
6	640.0		640.0	632.0	634.0	632.0
7					639.0N	
10					639.0N	
11					642.5N	
12					640.0N	
13	640.0		640.0	635.0	635.0A	
14					640.0N	
17	HOLIDAY					
18	635.0		635.0	634.0	634.0A	
19	644.0		644.0	638.5	638.5A	
20					635.5N	
21	640.0		640.0	635.0	636.0B	638.0A
24	637.0		646.0H	637.0	646.0B	
25	640.0		640.0	635.0	635.0A	
26	630.0		630.0	604.0L	604.0A	
27	610.0		615.0	608.5	608.0B	608.5A
28	612.0		612.0	605.0	608.0B	610.0A

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	April 1987					June 1987				
Feb	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3	665.0	665.0**H**	650.0	650.0**A**					660.0**N**	
4	645.0	645.0	635.0	641.0**B**	643.0**A**	655.0	655.0	650.0	650.0**B**	652.0**A**
5	650.0	650.0	650.0	650.0		655.0	655.0	655.0	655.0	
6				641.0**N**		655.0	655.0	650.0	650.0**A**	
7	650.0	650.0	648.0	648.0**A**					660.0**H**	
10	652.0	652.0	648.0	648.0**A**		665.0	665.0	657.0	657.0**A**	
11				651.5**N**					660.5**N**	
12				649.0**N**					658.0**N**	
13	650.0	650.0	645.5	645.0**B**	645.5**A**	655.0	655.0	653.0	653.0**A**	
14	645.0	649.0	642.0	649.0**B**		651.0	658.0	651.0	658.0**B**	
17	**HOLIDAY**					**HOLIDAY**				
18	645.0	645.0	643.0	643.0**A**					652.0**N**	
19				647.5**N**		660.0	660.0	656.5	656.5**A**	
20				644.5**N**					653.5**N**	
21	650.0	650.0	646.0	646.0**A**		657.5	658.0	655.0	655.0	
24	655.0	655.0	655.0	655.[illegible]					664.0**N**	
25	660.0	660.0	644.0	644.0**A**		670.0	670.0**H**	653.0	653.0**A**	
26	640.0	640.0	613.0**L**	613.0**A**		640.0	640.0	622.0**L**	622.0**A**	
27	625.0	625.0	615.0	614.0**B**	616.0**A**	630.0	630.0	625.0	620.0**B**	625.0**A**
28	620.0	620.0	616.0	617.0**B**	618.0**A**	626.0	630.0	626.0	625.0**B**	627.0**A**

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	414	167	2,165		1,005	32	9	245**H**	1**L**	12		4,050
4	433	177**H**	2,881		726	155**H**	14	99	12	2	16	4,515
5	518	7	1,473		178	12	3	19	3	2	1**L**	2,216
6	538**H**	6	3,448		413	23	4	44	8		2	4,486
7	20	2	838		196	20	4	37		1**L**		1,118
10	29	1**L**	850		149	2**L**	1**L**	27		1	2	1,062
11	86	1	3,249		171	8		16**L**				3,531
12	11	1	2,137		190	4	1	23				2,367
13	5	16	982		190	7	1	23	1	56**H**	1	1,282
14	12	5	461**L**		178	33	6	60		14	2	771**L**
17	**HOLIDAY**											
18	38	4	2,420		436	6	4	45	1	3		2,957
19	11	6	2,106		452	37	2	57	4		1	2,676
20	4	8	1,240		136**L**	19	4	21				1,432
21	3**L**	2	2,330		207	11	6	47	2	5	7	2,620
24	9	10	3,279		495	35	2	25	1	1		3,857
25	11	30	4,545**H**		987	47	6	65	1	4	1	5,697**H**
26		88	3,485	2**L**	1,653**H**	85	14	196	16**H**	2	3	5,544
27		50	2,819	4**H**	989	130	21**H**	211	12	9	3	4,248
28		39	817		425	21	8	171	5	13	21**H**	1,520
TOTAL	2,142	620	41,525	6	9,176	687	110	1,431	67	125	60	55,949

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	1,153**H**	159**H**	7,455		7,296	755**L**	189	2,572**L**	142**L**	74**L**	2**L**	19,797
4	921	105	7,379		7,291	829**H**	188**L**	2,597	146	74	13	19,543
5	894	108	7,404		7,270	820	188	2,594	149	76	14	19,517
6	622	105	8,673**H**		7,269**L**	824	190	2,611	155	76	16	20,541**H**
7	138	104	8,574		7,332	823	189	2,614	155	77	16	20,022
10	106	104	8,355		7,348	824	190	2,628	155	78	18	19,806
11	93	105	6,744		7,367	826	190	2,623	155	78	18	18,199
12	73	104	6,820		7,353	827	189	2,620	155	78	18	18,237
13	67	113	6,654		7,374	824	189	2,618	156	113	19	18,127
14	54	115	6,594		7,366	810	190	2,641	156	119	20	18,065
17	**HOLIDAY**											
18	20	115	6,377		7,325	812	190	2,635	157	119	20	17,770**L**
19	23	115	6,345**L**		7,375	816	190	2,647	161	119	21	17,812
20	20	112	6,756		7,353	813	191	2,645	161	119	21	18,191
21	9	112	7,528		7,320	811	194	2,646	162	120	25	18,927
24	9	113	7,080		7,543	802	195	2,654	163	121	25	18,705
25	7	98	6,513		7,674	786	197	2,673	164	123	24	18,259
26	1**L**	47	7,036	2**L**	8,011**H**	810	200	2,734	171	125	27	19,164
27		62	7,652	6**H**	7,987	827	205	2,771	175**H**	129	30	19,844
28		45**L**	7,501	6	7,889	827	208**H**	2,814**H**	173	137**H**	36**H**	19,636

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

March 1986

Mar	Open		High	Low	Close	
3	562.0		562.0	550.0**L**	556.0**B**	558.0**A**
4	555.0		563.0	550.0	563.0**B**	
5	557.0		562.0	557.0	558.0**B**	560.0**A**
6	557.0		559.0	557.0	559.0**B**	560.0**A**
7	558.0		558.0	558.0	558.0**B**	558.5**A**
10	555.0		558.0	555.0	557.0**B**	559.0**A**
11	560.0		567.0	560.0	567.0**B**	
12	570.0		583.0**H**	565.0	583.0**B**	585.0**A**
13	575.0		575.0	569.0	569.0**A**	
14	573.0		573.0	565.0	566.0**B**	568.0**A**
17	570.0		575.0	570.0	574.0**B**	576.0**A**
18	575.0		577.0	570.0	570.0	
19	565.0		571.0	565.0	571.0**B**	
20	570.0		577.0	570.0	577.0**B**	
21	573.0	574.0	578.0	573.0	573.0**B**	575.0**A**
24	570.0		570.0	568.0	567.0**B**	569.0**A**
25	565.0		565.0	556.0	555.0**B**	556.0**A**
26						
27						
28	**HOLIDAY**					
31						

April 1986

Mar	Open		High	Low	Close	
3	565.0	566.0	567.0	549.0	560.0	561.0
4	560.0	561.0	567.0	554.0	566.0	567.0
5	566.0	567.0	570.0	557.0	561.0	560.0
6	560.0		565.0	559.0	561.0	562.0
7	562.0		567.0	558.0	562.0	
10	556.0	557.0	564.0	556.0	561.0	560.0
11	563.0	564.0	570.0	560.0	569.0	
12	570.0		586.0**H**	567.5	584.0	586.0
13	578.0	579.0	582.0	569.0	570.0	571.0
14	572.0		574.0	566.0	569.0	
17	570.0		583.0	570.0	577.0	578.0
18	578.0	579.0	579.0	569.0	571.0	
19	569.0		575.0	565.0	571.0**B**	573.0**A**
20	574.0	575.0	578.0	571.0	577.0	578.0
21	576.0		583.0	572.0	574.0	575.0
24	570.0		573.0	564.0	567.0	568.0
25	573.0	574.0	574.0	552.0	555.0	556.0
26	556.0	557.0	560.0	554.0	559.0	
27	559.0		561.0	550.0	550.0	551.0
28	**HOLIDAY**					
31	549.0	550.0	550.0	509.0**L**	509.0	510.0

May 1986

Mar	Open		High	Low	Close	
3	565.0		565.0	560.0	564.0**B**	566.0**A**
4	565.0		570.0	565.0	569.0	570.0
5	565.0		570.0	563.0	565.0	
6	568.0		568.0	566.0	566.0**A**	
7					566.0**N**	
10	566.0		566.0	565.0	565.0**A**	
11	570.0		573.0	570.0	573.0**B**	
12	575.0		589.0**H**	575.0	589.0**B**	
13	578.0		580.0	575.0	575.0	
14	573.0		575.0	571.0	571.0	
17	580.0		583.0	580.0	580.0	
18	580.0		580.0	575.0	575.0**B**	577.0**A**
19	570.0		580.0	570.0	575.0**B**	577.0**A**
20					582.0**N**	
21	585.0		585.0	579.0	579.0**A**	
24	572.0		572.0	572.0	572.0	
25	571.5		571.5	560.0	560.0	
26	560.0		565.0	560.0	562.0	
27	560.0		560.0	555.0	555.0**A**	
28	**HOLIDAY**					
31	540.0		540.0	514.0**L**	513.0**B**	515.0**A**

June 1986

Mar	Open		High	Low	Close	
3	575.0		575.0	556.0	569.0	570.0
4	568.0	569.0	577.0	563.0	576.0	575.0
5	575.0	576.0	579.0	566.0	569.0	570.0
6	568.0		573.0	568.0	570.0	
7	571.0		574.0	567.0	569.0**B**	571.0**A**
10	565.0		573.0	565.0	568.0	569.0
11	572.0	573.0	577.0	569.0	576.5	577.0
12	577.0	576.0	593.0**H**	575.0	593.0	
13	587.0	588.0	589.0	577.0	577.0	579.0**A**
14	580.0		582.0	575.0	576.0	
17	578.0	579.0	591.0	578.0	585.0	
18	586.0	587.0	588.0	576.0	580.0	
19	578.0		583.0	573.0	580.0	
20	583.0		588.0	580.0	586.0	585.0
21	585.0		590.0	580.0	583.0	584.0
24	578.0	576.0	582.0	572.0	575.0	576.0
25	581.0	580.0	581.0	560.0	566.0	564.0
26	565.0	564.0	570.0	562.0	567.0	
27	565.0		569.0	559.0	559.0	
28	**HOLIDAY**					
31	554.0	556.0	556.0	517.0**L**	519.0	518.0

August 1986

Mar	Open		High	Low	Close	
3	585.0		585.0	570.0	576.0**B**	577.0**A**
4	576.0		583.0	573.0	583.0**B**	584.0**A**
5	585.0		585.0	573.0	576.0**B**	578.0**A**
6	575.0		580.0	575.0	578.0	
7	580.0		582.0	577.0	577.0**B**	579.0**A**
10	574.0		577.0	574.0	576.0**B**	578.0**A**
11	582.0		585.0	578.0	584.0	585.0
12	585.0		601.0**H**	585.0	601.0**B**	
13	595.0		598.0	586.0	586.0**B**	588.0**A**
14	580.0		587.0	580.0	583.0	
17	593.0		599.0	590.0	592.0**B**	594.0**A**
18	592.0		595.0	585.0	587.0**B**	589.0**A**
19	587.0		588.0	582.0	588.0	
20	590.5		595.0	589.0	593.0**B**	595.0**A**
21	595.0		600.0	592.0	593.0	
24	583.0		590.0	581.0	585.0	
25	590.0		590.0	573.0	575.0	
26	575.0		577.0	572.0	573.0	574.0
27	572.0		575.0	565.0	565.0	
28	**HOLIDAY**					
31	560.0	562.0	562.0	523.0**L**	523.0	525.0

October 1986

Mar	Open		High	Low	Close	
3	595.0		595.0	578.0	584.0**B**	586.0**A**
4	580.0		591.0	578.0	591.0**B**	
5	582.0		583.0	582.0	582.0	583.0
6	586.0		590.0	585.0	585.0	586.0**A**
7	588.5		588.5	586.0	586.0**A**	
10					585.0**N**	
11					591.5**N**	
12	605.0		609.0**H**	604.0	609.0**B**	
13	601.0		601.0	594.0	594.0**A**	
14	594.0		594.0	591.5	591.5**A**	
17	603.0		603.0	600.0	601.0**B**	603.0**A**
18	600.0		600.0	596.0	596.0**A**	
19	590.0		598.0	590.0	595.0**B**	597.0**A**
20	598.0		602.0	597.0	602.0**B**	
21	600.0	605.0	605.0	600.0	599.0**B**	601.0**A**
24	594.5		595.0	590.0	591.0**B**	593.0**A**
25	598.0		598.0	580.0	580.0	
26	580.0		583.0	580.0	582.0**B**	584.0**A**
27	582.0		584.0	573.0	573.0	578.0
28	**HOLIDAY**					
31	560.0		560.0	533.0**L**	533.0	535.0

December 1986

Mar	Open		High	Low	Close	
3	605.0		605.0	585.0	592.0**B**	594.0**A**
4	592.0		597.0	585.0	594.8	595.0
5	600.0		602.0	590.0	593.2	593.0
6	590.0		596.0	590.0	594.0	595.0
7	598.0		598.0	590.0	594.0	594.2
10	590.0		595.0	587.0	592.0**B**	593.0**A**
11	593.0		600.0	593.0	598.0	599.0**A**
12	597.0		617.0**H**	597.0	615.0	617.0
13	615.0		615.0	602.0	602.0**A**	
14	605.0		~~605.0~~	~~598.0~~	600.0	
17	605.0		615.0	602.0	612.0	
18	612.0		612.0	602.0	605.0**B**	607.0**A**
19	605.0		606.0	598.0	603.0**B**	605.0**A**
20	605.0		610.0	603.0	610.0**B**	611.0**A**
21	607.0		613.0	606.0	608.0	
24	604.0	605.0	605.0	595.0	599.0**B**	601.0**A**
25	604.0		604.0	585.0	587.0	588.0
26	588.0		593.0	588.0	591.0	592.0
27	590.0	591.0	592.0	583.0	583.0	
28	**HOLIDAY**					
31	578.0	580.0	580.0	537.0**L**	540.0	537.0

February 1987

Mar	Open		High	Low	Close	
3	615.0		615.0	595.0	600.0**B**	602.0**A**
4	600.0		607.0	600.0	607.0**B**	
5	605.0		605.0	601.0	601.0**A**	
6					602.0**N**	
7	603.5		605.0	602.0	601.0**B**	603.0**A**
10					601.0**N**	
11					607.0**N**	
12					625.0**N**	
13	625.0		625.0**H**	610.0	610.0**A**	
14					608.0**N**	
17					617.0**N**	
18	616.0		616.0	612.0	611.0**B**	613.0**A**
19	610.0		612.0	610.0	612.0**B**	
20	616.0		618.0	615.0	618.0**B**	
21	620.0		620.0	616.0	616.0**A**	
24	615.0		615.0	608.0	608.0**A**	
25	610.0		610.0	595.0	595.0	
26					599.0**N**	
27	600.0		600.0	591.0	591.0**A**	
28	**HOLIDAY**					
31	585.0		585.0	545.0**L**	545.0	550.0

April 1987

Mar	Open		High	Low	Close	
3	615.0		615.0	605.0	608.0**B**	610.0**A**
4	609.0		615.0	607.0	615.0**B**	
5	615.0		615.0	610.0	609.0**B**	611.0**A**
6	610.0		615.0	610.0	609.0**B**	611.0**A**
7	609.0		610.0	605.0	610.0	
10	605.0		610.0	605.0	609.0	610.0
11	610.0		615.0	610.0	615.0**B**	
12	620.0		633.0**H**	616.0	633.0**B**	
13	625.0		625.0	618.0	618.0**A**	
14	620.0		620.0	615.0	615.0**B**	617.0**A**
17	620.0		627.0	620.0	624.0**B**	626.0**A**
18	625.0		625.0	620.0	620.0	
19	620.0		620.0	615.0	620.0	
20	619.0		626.0	619.0	626.0**B**	
21	626.0		628.0	624.0	623.0**B**	625.0**A**
24	620.0		620.0	613.5	615.0**B**	617.0**A**
25	625.0		625.0	605.0	605.0**A**	
26	602.0		605.0	602.0	605.0	
27	605.0		605.2	599.0	599.0**A**	
28	**HOLIDAY**					
31	600.0		600.0	555.0**L**	555.0	

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

June 1987

Mar	Open	High	Low	Close	
3				617.0**N**	
4	615.0	623.0	615.0	623.0**B**	
5	623.0	623.0	620.0	620.0	
6	625.0	625.0	620.0	620.0**A**	
7	620.0	620.0	620.0	620.0	
10	615.0	615.0	615.0	615.0	
11	620.0	623.0	618.0	623.0**B**	
12	627.0	641.0**H**	627.0	641.0**B**	
13	635.0	635.0	626.0	626.0**A**	
14	630.0	630.0	625.0	624.0**B**	626.0**A**
17	632.0	635.0	632.0	632.0**B**	634.0**A**
18				630.0**N**	
19	630.0	630.0	630.0	630.0	
20				634.0**N**	
21				632.0**N**	
24	625.0	625.0	625.0	625.0	
25	630.0	630.0	615.0	615.0**A**	
26				615.0**N**	
27	614.0	615.0	607.0	607.0**A**	
28	**HOLIDAY**				
31	600.0	600.0	563.0**L**	563.0**A**	

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	96Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	13	2,264	1**L**	1,003	48	30**H**	281	11	18		3,669
4	13	760	1	546	94	10	174	5	24	6	1,633
5	9	1,040	14	382	15	1**L**	97	2	5	4	1,569
6	25	882	1	220	43	9	74		3	1**L**	1,258
7	1**L**	1,269		348	5**L**	5	110	4	158	56**H**	1,956
10	5	1,051	3	188	8		64		13	14	1,346
11	9	672	3	166**L**	24		53		153	23	1,103
12	29	2,960**H**	4	450	54	3	77		4	2	3,583
13	24	1,221	4	501	43	1	122	1**L**	5	2	1,924
14	3	884	2	236	15	6	42**L**		8	4	1,200
17	4	637	2	669	11	1	119		3	1	1,447
18	14	174	4	488	27	2	86	1	3		799
19	6	927	22**H**	618	12	4	103	14**H**	54	1	1,761
20	4	133**L**		254	32	4	46	2	2**L**		477**L**
21	31**H**	479	1	382	46	3	59	2	25		1,028
24	10	800	1	768	36	7	119	6	242**H**	1	1,990
25	10	626	10	1,377	61	16	270	9	78	23	2,480
26		1,712	10	1,601	90	7	187		46		3,653
27		1,858	18	2,135	116	22	413	8	92	3	4,665
28	**HOLIDAY**										
31		1,056	2	2,663**H**	548**H**	23	579**H**	7	19	30	4,927**H**
TOTAL	210	21,405	103	14,996	1,328	154	3,075	72	955	171	42,468

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	25	7,059**H**	6**L**	7,656	815	212	2,850	179**L**	147**L**	36	18,985**H**
4	24	6,771	7	7,451	736**L**	212	2,841	180	153	35**L**	18,410
5	14	6,509	16	7,439	744	211**L**	2,845	180	156	38	18,152
6	29	6,367	17	7,422	743	219	2,840	180	155	39	18,011
7	14	5,970	17	7,273	743	219	2,824**L**	180	205	61	17,506
10	14	5,585	17	7,256	737	219	2,838	180	209	65	17,120
11	17	5,660	19	7,244**L**	754	219	2,850	180	353	86	17,382
12	35**H**	5,024	22	7,283	751	220	2,866	180	354	88	16,823
13	25	4,548	20	7,273	750	219	2,883	181	354	88	16,341
14	15	4,533	20	7,280	744	223	2,884	181	358	92	16,330
17	14	4,195	21	7,423	745	224	2,899	181	358	93	16,153
18	12	4,172	23	7,464	750	225	2,915	181	359	93	16,194
19	12	3,863	30	7,494	753	227	2,940	185	403	94	16,021**L**
20	3	3,832	30	7,549	767	227	2,950	187	404	94	16,043
21	15	3,718	31	7,645	766	228	2,961	189	424	94	16,071
24	10	3,627	31	7,680	793	234	2,992	194	637	94	16,292
25	5	3,288	38	7,829	828	246	3,081	195	683	105	16,298
26	2**L**	2,573	40**H**	8,545	875	252	3,162	195	699	105	16,448
27		3,038	39	9,232	931	269	3,286	203	769	108**H**	17,875
28	**HOLIDAY**										
31		1,726**L**	37	9,753**H**	1,167**H**	273**H**	3,358**H**	204**H**	773**H**	104	17,395

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

April 1986

Apr	Open		High	Low	Close	
1	512.0		517.0	496.0L	503.0B	504.0A
2	507.0		515.0	507.0	512.0	515.0
3	513.0		513.0	510.0	511.0B	514.0A
4	510.0		520.0	510.0	518.0	520.0
7	525.0		532.0	524.0	532.0	
8	532.0		537.0	518.0	537.0B	
9	533.0		537.0	530.0	534.0	
10	530.0		540.0	530.0	538.0	
11	540.0	542.0	553.0H	540.0	551.0B	553.0A
14	540.0		540.0	530.0	538.0B	540.0A
15	535.0		543.0	535.0	538.0B	539.0A
16	538.0		544.5	530.0	544.5B	
17	545.0		545.0	529.0	529.0	
18	520.0		525.0	512.0	512.0	
21	512.0		515.0	504.0	505.0	
22	510.0		520.0	509.0	514.0B	516.0A
23	516.0	518.0	520.0	513.0	512.0B	514.0A
24	509.0		512.0	508.0	509.0B	511.0A
25	515.0		516.0	511.0	510.0B	511.0A
28						
29						
30						

May 1986

Apr	Open		High	Low	Close	
1	506.0		510.0	500.0L	505.0B	507.0A
2	513.0		517.0	513.0	517.0	
3					516.0N	
4					522.5N	
7	530.0		535.0	530.0	534.0A	
8	530.0		542.0	522.0	539.0A	
9	535.0		540.0	535.0	536.0B	538.0A
10					541.0N	
11	552.0		555.0H	552.0	555.0B	
14	542.0		542.0	536.0	540.0B	542.0A
15	540.0		542.0	540.0	540.0	
16					545.0N	
17	542.0		542.0	527.0	527.0A	
18	525.0		525.0	515.0	515.0	
21					506.0N	
22					516.0N	
23	512.0		516.0	512.0	513.0B	515.0A
24	510.8		512.0	510.0	510.0	
25	513.0		513.0	509.0	508.0B	509.0A
28	508.0		508.0	501.0	501.0	
29	503.0		515.0	501.0	508.0	
30	510.0		512.0	508.0	512.0B	

June 1986

Apr	Open		High	Low	Close	
1	515.0	516.0	527.0	503.0	510.0	509.0
2	516.0	515.0	523.5	514.0	520.0	
3	516.0	517.0	520.0	515.0	519.0	
4	515.0	516.0	526.0	515.0	525.0	526.0
7	529.0	530.0	539.0	529.0	538.0	
8	537.0		545.0	523.0	542.0	543.0
9	535.0	537.0	545.0	534.0	541.0	
10	537.0	538.0	547.0	536.0	544.0	543.0
11	551.0	552.0	561.0H	546.0	558.0	557.0
14	550.0		550.0	535.0	544.0	545.0
15	546.0	547.0	548.0	539.0	544.0	
16	538.0	539.0	550.0	536.0	549.0	550.0
17	547.0	548.0	550.0	521.0	531.0	532.0
18	526.0	527.0	533.0	514.0	518.0	517.0
21	517.0	516.0	520.0	506.0	507.0	508.0
22	513.0	511.0	522.0	510.0	519.0	520.0
23	519.0	520.0	523.0	515.0	517.0	
24	512.0		517.0	510.1	513.0	514.0
25	511.0	512.0	519.0	511.0	513.0	512.0
28	512.0	510.0	513.0	502.0L	504.0	505.0
29	504.0	503.0	521.0	503.0	509.0	510.0
30	512.0	513.0	517.0	512.0	516.0	515.0

July 1986

Apr	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29	510.0		521.5H	510.0L	512.0B	514.0A
30	518.0		519.0	515.0	518.0B	519.0A

August 1986

Apr	Open		High	Low	Close	
1	521.0	522.0	534.0	511.0	514.0	
2	525.0		530.0	521.0	529.0	528.0
3	526.0		529.0	522.0	527.0	525.0
4	522.0	523.0	534.0	522.0	533.0	
7	535.0		546.0	535.0	544.0	545.0A
8	543.0	544.0	552.0	533.0	549.0B	551.0A
9	546.0		550.0	541.0	546.0	548.0
10	544.0		553.0	544.0	551.0	
11	557.0		567.0H	553.0	565.0	
14	552.0		555.0	543.0	551.0B	552.0A
15	555.0		555.0	547.0	551.0	
16	545.0		557.0	543.0	557.0B	
17	553.0		554.0	531.0	540.0	538.0
18	535.0		539.0	521.0	524.0B	526.0A
21	522.0	523.0	525.0	514.0	514.5	
22	520.0		529.0	518.0	525.0B	527.0A
23	528.0		529.0	522.0	523.0B	524.0A
24	518.0		523.0	518.0	521.0	
25	517.0		526.0	517.0	518.0B	519.0A
28	518.0		518.0	510.0L	511.2B	511.8A
29	510.0	511.0	528.0	510.0	517.0	516.0
30	521.0		525.0	518.0	521.0B	523.0A

October 1986

Apr	Open		High	Low	Close	
1	532.0		539.0	520.0	522.0B	524.0A
2	530.0		540.0	530.0	533.0B	535.0A
3	533.0		533.0	528.0	532.0B	534.0A
4	535.0		540.0	533.0	540.0	
7	544.0		552.0	544.0	552.0B	
8	545.0		557.0	540.0	557.0B	
9	547.0		557.0	547.0	553.0	555.0A
10	550.0		560.0	550.0	557.0B	559.0A
11	563.0		572.0H	560.0	572.0B	
14	553.0		558.5	553.0	558.5B	
15	555.0		560.0	555.0	557.0B	559.0A
16	545.0		560.0	545.0	560.0	
17	560.0		562.0	545.0	545.0	
18	540.0		540.0	530.0	531.0B	533.0A
21	530.0		530.0	521.0	521.0	
22	525.0		535.0	525.0	532.0B	533.0A
23	528.5		535.0	528.5	530.0	
24	526.5		530.0	526.0	527.0B	529.0A
25	525.0		530.0	525.0	525.0B	526.0A
28	525.0		528.0	517.0	517.0B	519.0A
29	516.5		534.0	516.5L	522.0	
30	528.0		528.5	527.0	528.0B	529.0A

December 1986

Apr	Open		High	Low	Close	
1	533.0		548.0	522.0L	528.0	529.0
2	539.0		543.0	535.0	540.0	541.0A
3	538.0		541.0	534.0	540.0	
4	536.0	537.0	547.0	536.0	547.0	
7	551.0	552.0	559.2	551.0	559.0A	
8	558.0	560.0	564.2	542.0	564.0	
9	559.0	560.0	566.0	553.0	560.0	561.0
10	558.0	560.0	568.0	558.0	563.0	
11	570.0	572.0	581.0H	566.0	579.0	580.0
14	572.0		572.0	557.0	565.0	566.0A
15	568.0		568.0	561.0	564.0	
16	559.0	560.0	571.0	555.0	570.0	571.0
17	566.0		569.0	545.0	551.0	553.0
18	545.0		552.0	534.0	535.0	536.0
21	535.0		540.0	526.0	528.0	529.0
22	533.0	534.0	543.0	532.0	539.0B	540.0A
23	540.0	541.0	543.0	535.0	537.0	538.0
24	533.0	534.0	538.0	532.0	534.0	533.0
25	532.5		540.0	531.0	531.0	532.0
28	530.3		533.0	524.0	525.0	524.0
29	523.0	524.0	540.0	523.0	528.0	
30	532.0	534.0	538.0	532.0	536.0	535.0

February 1987

Apr	Open		High	Low	Close	
1	550.0		550.0	533.0	535.0B	537.0A
2	545.0		553.0	545.0	547.0B	549.0A
3	545.0	546.0	547.0	543.0	547.0B	
4	545.0		552.0	545.0	552.0	
7	564.0		566.0	560.0	566.0B	
8	560.0		571.0	555.0	571.0B	
9	570.0		573.0	565.0	568.0B	570.0A
10					572.0N	
11	575.0		586.0H	575.0	586.0B	
14					572.5N	
15	570.0		572.0	570.0	572.0	
16					578.0N	
17					559.0N	
18	553.5	553.0	555.0	540.0	545.0B	547.0A
21	540.0		540.0	535.0	535.0	
22	543.0		546.5	543.0	546.0B	547.0A
23					543.0B	545.0A
24	540.0		541.0	540.0	540.0B	542.0A
25					539.0A	
28	538.0		538.0	532.0L	532.0A	
29	535.0		545.0	535.0	534.0B	536.0A
30	540.0		543.0	539.0	542.0B	543.0A

April 1987

Apr	Open		High	Low	Close	
1	558.0		560.0	540.0	540.0	
2	555.0		560.0	550.0	554.0B	556.0A
3	555.0		555.0	555.0	555.0	
4	555.0		560.0	555.0	560.0	
7	570.0		573.0	570.0	573.0B	
8	575.0		578.0	560.0	578.0B	
9	575.0		580.0	575.0	575.0B	577.0A
10	569.0		578.0	569.0	578.0B	579.0A
11	585.0		595.0H	585.0	592.0B	594.0A
14	575.0		579.5	575.0	579.5B	
15	575.0		580.0	575.0	578.0B	580.0A
16	575.0		585.0	575.0	585.0B	
17	575.0		575.0	566.0	566.0A	
18	560.0		565.0	553.0	553.0	
21	550.0		555.0	542.0	542.0	
22	545.0		553.5	545.0	553.5B	
23	558.0		558.0	551.0	550.0B	552.0A
24	550.0		553.0	547.0	548.0B	549.0A
25	548.0		550.0	546.0	546.0A	
28	550.0		550.0	538.0L	538.0	539.0
29	550.0		550.0	544.0	543.0B	544.0A
30	550.0		550.0	547.0	549.0B	550.0A

H = high L = low A = asked B = bid N = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	June 1987					August 1987				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	567.0	567.0	549.0	549.0**A**						
2	562.0	570.0	560.0	562.0**B**	564.0**A**					
3	565.0	565.0	563.0	563.0**A**						
4	565.0	565.0	565.0	565.0						
7	580.0	580.0	575.0	580.0		590.0	590.0	587.0	587.0**A**	
8	583.0	585.0	570.0	585.0		588.0	592.0	580.0	592.0	
9	590.0	590.0	580.0	582.0**B**	584.0**A**				590.0**N**	
10				585.0**N**					592.0**N**	
11				598.0**N**					605.0**N**	
14	585.0	586.5	580.0	586.5**B**		590.0	593.5	590.0	593.5**B**	
15	585.0	588.0	585.0	585.0**B**	587.0**A**				595.0**N**	
16	587.5	592.0**H**	586.0	592.0**B**		595.0	599.0**H**	595.0	599.0**B**	
17				573.0**N**					580.0**N**	
18	565.0	571.0	560.0	560.0		575.0	575.0	567.0	567.0	
21	560.0	560.0	549.0	549.0					556.0**N**	
22				560.0**A**					567.5**N**	
23	555.0	560.0	555.0	560.0					565.0**N**	
24	555.0	555.5	555.0	555.0**B**	556.0**A**				562.0**N**	
25	555.0	560.0	553.0	553.0**A**		560.0	560.0	560.0	560.0	
28	556.5	556.5	546.0	546.0**A**		559.0	563.0	553.0**L**	553.0**A**	
29	545.0	555.0	544.5**L**	548.0**B**	550.0**A**	555.0	560.0	555.0	555.0**B**	557.0**A**
30	560.0	560.0	554.0	556.0**B**	557.0**A**				563.5**N**	

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1	269	39	2,954		261**H**	32	499**H**	17	127**H**	26		4,224
2	265	4	1,113		131	20	198	5	54	31		1,821
3	410**H**		965		110	35	161	9	5	5		1,700
4	84		407		159	12	254	2	2	3**L**		923
7	82	5	1,239		98	3**L**	150	2	2	8	2	1,591
8	85	2	1,792		127	73**H**	199	19	16	59**H**	7**H**	2,379
9	98	2	1,088		65	6	130	5	6	3		1,403
10	112		573		43	5	65**L**		30			828
11	50	2	1,804		106	26	178	3	25			2,194
14	7**L**	13	1,400		69	7	136		4	5	2	1,643
15	269	1**L**	729		64	5	228	2	3	7		1,308
16	21		8,590**H**		66	9	97		1**L**	10	2	8,796**H**
17	137	5	2,459		62	6	261		5			2,935
18	38	1	4,024		107	3	231	46**H**	10	7	1**L**	4,468
21	21		7,370		111	8	361	2	6	5		7,884
22	24		1,277		48	13	218	3	1			1,584
23	40	25	584		28	10	122		4	6		819
24	14	7	506		30	6	98	4	7	4		676
25	37	3	380**L**		27**L**	3	65		7	10	2	534**L**
28		52**H**	1,173		130	9	163	3	12	18	3	1,563
29		23	1,362	3**L**	116	13	109	2	1	9	2	1,640
30		12	518	6**H**	66	9	307	1**L**	7	6		932
TOTAL	2,063	196	42,307	9	2,024	313	4,230	125	335	222	21	51,845

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1	1,040**H**	47	9,496		1,193	287**L**	3,385**L**	197	874**L**	118**L**		16,637
2	1,007	43	9,280		1,213	295	3,449	200	896	120		16,503
3	433	43	9,235		1,226	314	3,455	196	901	125		15,928
4	308	43	9,243		1,240**H**	315	3,491	195**L**	903	128		15,866
7	307	38	9,533		1,221	314	3,510	195	905	134	2**L**	16,159
8	248	36	9,800		1,200	331	3,486	210	914	133	6	16,364
9	188	37	10,119		1,191	329	3,482	214	914	134	6	16,614
10	145	37	10,297		1,200	333**H**	3,486	214	944	134	6	16,796
11	145	35	10,117		1,157	316	3,484	214	956	134	6	16,564
14	133	33	10,312		1,174	314	3,514	214	955	134	7	16,790
15	159	34	10,296		1,172	312	3,526	214	958	130	7	16,808
16	146	34	16,565**H**		1,138	303	3,497	214	958	135	9	22,999**H**
17	122	34	14,638		1,140	306	3,512	214	959	135	9	21,069
18	105	34	13,050		1,123**L**	306	3,553	216	962	137	10	19,496
21	94	34	9,575		1,154	307	3,569	216	961	138	10	16,058
22	80	34	9,012		1,165	309	3,603	218	960	138	10	15,529
23	76	53	8,798		1,170	312	3,609	218	960	141	10	15,347
24	41	53	8,896		1,171	313	3,626	218	964	144	10	15,436
25	43	50	8,767**L**		1,167	312	3,616	218	964	149	12**H**	15,298**L**
28	30**L**	56	8,991		1,188	313	3,682	216	971	163	10	15,620
29		59**H**	8,904	1**L**	1,196	314	3,716	218	971	169	12	15,560
30		10**L**	8,869	4**H**	1,195	313	3,744**H**	219**H**	972**H**	173**H**	12	15,511

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

May 1986

May	Open		High	Low	Close	
1	513.0		513.0	508.0	509.0**B**	511.0**A**
2					523.5**N**	
5	520.0		520.0	518.0	517.0**B**	519.0**A**
6	515.0		519.0	513.0	519.0**B**	
7	520.0	519.0	520.0	518.0	518.0**A**	
8	520.0		522.0	520.0	520.0	
9	525.5		525.5**H**	521.0	521.0	
12	522.0		522.0	515.0	514.0**B**	516.0**A**
13	515.0		515.0	508.0	509.0**B**	511.0**A**
14	508.0		510.0	505.0	505.0	
15					504.0**B**	506.0**A**
16	505.0		505.0	505.0	505.0	
19	500.0		500.0	485.0**L**	485.0**A**	
20	490.0		494.0	485.0	494.0**B**	
21	495.0		498.0	490.0	492.0**B**	494.0**A**
22	498.0		503.5	497.0	503.5**B**	
23					515.0**B**	
26	**HOLIDAY**					
27	510.0		514.0	508.0	514.0**B**	
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	516.0	515.5	521.0	507.0	513.0	514.0
2	515.0		527.0	514.0	526.0	527.0
5	524.0	523.0	524.0	516.0	518.0	519.0
6	515.0		523.0	514.0	522.0	521.0
7	523.0	522.0	532.0**H**	518.0	520.0	
8	524.0	523.0	529.0	521.0	522.0	523.0
9	525.0	526.0	531.0	522.0	523.0	522.0
12	525.0	524.0	528.0	515.0	516.0	
13	517.0	516.0	518.0	505.0	511.0	
14	509.0	510.0	513.0	502.0	505.0	504.0
15	505.0		508.0	500.0	507.0	506.0
16	508.0		510.0	506.0	506.0	
19	505.0	504.0	505.0	485.0	486.0	
20	483.0	484.0	496.0	483.0**L**	495.0	
21	494.0	493.0	497.0	491.0	494.0	493.0
22	494.0	495.0	507.0	494.0	504.0	505.0
23	502.0		521.0	500.0	514.0	516.0
26	**HOLIDAY**					
27	511.0	510.0	517.0	507.0	514.0	
28	515.0	516.0	516.0	508.0	508.0	
29	509.0		521.0	509.0	519.0	518.0
30	524.0	525.0	528.0	519.0	523.0	522.0

July 1986

May	Open		High	Low	Close	
1	521.0		521.0	515.0	516.0**B**	517.0**A**
2	521.0		530.0	520.0	530.0	
5	523.0		523.0	522.0	521.0**B**	523.0**A**
6	515.0		525.0	515.0	525.0**B**	
7	525.0		532.0	525.0	524.0**B**	526.0**A**
8	522.0		530.0	522.0	525.0**B**	527.0**A**
9	533.0		533.0**H**	526.0	526.0**A**	
12	526.0		526.0	520.0	520.0	
13	520.0		520.0	514.0	514.0**A**	
14	515.0		515.0	508.0	508.0**A**	
15	508.0		510.0	505.0	509.0**B**	511.0**A**
16	514.0		514.0	510.0	510.0**A**	
19	502.0		502.0	489.0**L**	489.0	490.0
20	490.0		498.0	490.0	498.0**B**	
21					497.0**N**	
22	498.0		507.5	498.0	507.5**B**	
23	515.0		519.0	515.0	519.0**B**	
26	**HOLIDAY**					
27	515.0		517.0	515.0	517.0**B**	
28	516.5		516.5	511.0	511.0	
29	519.5		524.0	519.5	520.0**B**	522.0**A**
30	527.0		530.0	525.0	525.0**B**	527.0**A**

August 1986

May	Open		High	Low	Close	
1	522.0		525.0	514.0	519.0**B**	521.0**A**
2	521.5		533.0	521.5	532.0	533.0
5	532.0		532.0	523.0	525.0	
6	522.0		528.0	522.0	527.0	
7	528.0		538.0**H**	525.0	526.0	527.0
8	532.0		535.0	528.0	529.0	530.0
9	531.0	532.0	538.0	530.0	530.0	
12	533.0		534.0	522.0	524.0	
13	523.0		524.0	513.0	517.0	518.0
14	518.0		520.0	508.0	510.0	511.0
15	511.0	510.0	514.0	510.0	512.0	
16	514.0	515.0	518.0	513.0	513.0**B**	
19	512.0		512.0	492.0	492.0	493.0
20	491.0	492.0	502.0	491.0**L**	501.0	502.0
21	501.0		503.0	498.0	500.0	500.2
22	502.0	503.0	514.0	501.0	510.0	512.0
23	509.0		527.0	507.0	523.0	522.0
26	**HOLIDAY**					
27	516.0		524.0	514.0	520.0	521.0
28	520.2		522.0	514.0	514.0	514.5
29	517.0		528.0	516.0	525.0	
30	531.0		535.0	526.0	529.0	530.0

October 1986

May	Open		High	Low	Close	
1					526.5**N**	
2	530.0		540.0	530.0	540.0	
5	532.0		532.0	532.0	532.0	
6	530.0		534.0	530.0	534.0**B**	
7	535.0		542.0	533.0	533.0**A**	
8	543.0		543.0	535.0	536.0**B**	537.0**A**
9	545.0		545.0**H**	536.5	536.5**A**	
12	536.5		536.5	530.0	530.0**B**	531.0**A**
13	531.0		531.0	523.0	523.0**B**	525.0**A**
14	523.0		525.0	516.0	516.0	518.0
15					519.0**B**	521.0**A**
16	522.0		522.0	518.0	518.0	
19	515.0		515.0	500.0**L**	500.0	502.0
20	500.0		507.0	500.0	507.0	
21	508.0		508.0	505.0	506.0**B**	508.0**A**
22	508.0		518.0	508.0	518.0	517.0
23	516.0		530.0	516.0	528.0	529.0
26	**HOLIDAY**					
27	528.0		528.0	525.0	526.0**B**	528.0**A**
28	527.0		527.0	521.0	521.0**A**	
29	524.0	522.0	534.0	522.0	532.0	
30	537.0		543.0	537.0	537.0**A**	

December 1986

May	Open		High	Low	Close	
1	537.0		541.0	527.0	532.0	533.0
2	536.0		548.0	535.0	546.0	547.0
5	545.0		545.0	538.0	539.0	
6	538.0		541.0	535.0	540.0**B**	542.0**A**
7	543.0		552.0**H**	539.0	540.0	541.0
8	545.0	546.0	549.0	541.0	543.0	544.0
9	546.0	547.0	551.0	542.0	542.0	543.0
12	546.0	547.0	549.0	536.0	536.0	537.0
13	538.0		538.0	527.0	531.0	532.0
14	531.0		534.0	524.0	524.0	525.0
15	523.0	524.0	529.0	522.0	527.0	528.0
16	530.0		532.0	526.0	526.0	
19	526.0		526.0	505.0	506.0	507.0
20	505.0	504.0	518.0	504.0**L**	515.0	514.0
21	512.0	513.0	517.0	511.0	514.2	514.0
22	515.0	514.0	527.0	514.0	525.0	523.0
23	521.0		542.0	521.0	535.0	536.0
26	**HOLIDAY**					
27	532.0		536.0	528.0	533.0	534.0
28	533.0	534.0	535.0	527.0	528.0	527.0
29	532.0		541.0	530.0	538.0	540.0
30	545.0		550.0	540.0	544.0	

February 1987

May	Open		High	Low	Close	
1	545.0		545.0	537.0	540.0**B**	541.0**A**
2	542.0		554.0	542.0	554.0**B**	
5	550.0		552.0	545.0	545.0**B**	547.0**A**
6					548.0**N**	
7	545.0		560.0**H**	545.0	546.0**B**	548.0**A**
8					550.5**N**	
9					550.0**N**	
12	547.0		547.0	543.0	543.0**A**	
13	540.0		540.0	538.0	538.0	
14	540.0		540.0	532.0	532.0**A**	
15	532.0		533.0	532.0	532.0**B**	534.0**A**
16	537.0		537.0	533.0	533.0**A**	
19	530.0	528.0	530.0	513.0	513.0	515.0
20	510.0		520.0	510.0**L**	520.0	
21	520.0		521.2	520.0	520.0	
22	525.0		531.0	525.0	531.0**B**	
23	540.0		543.0	540.0	543.0**B**	
26	**HOLIDAY**					
27	538.0		540.0	538.0	540.0	
28	540.0		540.0	536.0	536.0	
29	540.0		546.0	540.0	546.0**B**	
30	550.0		555.0	550.0	550.0**B**	552.0**A**

April 1987

May	Open		High	Low	Close	
1	555.0		555.0	545.0	547.0**B**	548.0**A**
2	553.0		560.0	550.0	560.0	
5	561.0		561.0	554.0	552.0**B**	554.0**A**
6	550.0		553.0	550.0	552.0**B**	554.0**A**
7	555.0		565.0**H**	555.0	554.0**B**	556.0**A**
8	565.0		565.0	557.5	557.5**A**	
9	558.0		562.0	558.0	558.0	
12	563.0		563.0	551.0	550.0**B**	551.0**A**
13	550.0		551.0	545.0	545.0	
14	546.0		548.0	538.0	538.0**B**	540.0**A**
15	538.0		540.0	536.0	539.0**B**	541.0**A**
16	543.0		545.0	540.0	540.0**A**	
19	536.0		536.0	521.0	520.0**B**	521.0**A**
20	520.0		527.5	520.0**L**	527.5	
21	525.0		527.5	525.0	526.0**B**	528.0**A**
22	530.0		538.0	530.0	538.0	
23	534.0	536.0	550.0	534.0	550.0	
26	**HOLIDAY**					
27	546.0		550.0	545.0	546.0**B**	548.0**A**
28	546.0		548.0	543.0	542.0**B**	544.0**A**
29	545.0	547.0	555.0	544.0	555.0	553.0
30	563.0		563.0	558.0	558.0	560.0

June 1987

May	Open		High	Low	Close	
1	560.0		560.0	550.0	554.0**B**	555.0**A**
2	560.0		568.0	560.0	568.0**B**	
5	568.0	570.0	570.0	563.0	562.0**B**	564.0**A**
6	558.0		565.0	557.0	561.0**B**	563.0**A**
7	565.0		571.0	565.0	564.0**B**	566.0**A**
8	566.0		566.5	564.5	564.5**A**	
9	570.0		570.0	565.0	564.0**B**	566.0**A**
12	565.0		567.0	555.0	557.0**B**	558.0**A**
13	560.0		560.0	551.0	555.0	
14	551.6		552.0	546.0	546.0**A**	
15	548.0		548.0	548.0	547.0**B**	549.0**A**
16	552.0		555.0	547.0	547.0**A**	
19	548.0		548.0	526.0	527.0**B**	529.0**A**
20	525.0	526.0	533.0	525.0**L**	533.0**B**	534.0**A**
21	533.0		535.0	532.0	535.0	
22	535.0		548.0	535.0	548.0	545.0
23	540.0		560.0	540.0	557.0	560.0
26	**HOLIDAY**					
27	555.0		557.0	550.0	553.0**B**	555.0**A**
28	550.0		555.0	548.0	550.0	
29	550.0		565.0	550.0	559.0**B**	561.0**A**
30	570.0		573.0**H**	565.0	565.0	567.0

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	August 1987					October 1987			
May	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1				561.5**N**					
2				575.0**N**					
5	571.0	571.0	570.0	569.0**B**	571.0**A**				
6	565.0	570.0	564.0	568.0**B**	570.0**A**				
7				575.0**N**					
8				571.5**N**					
9	580.0	580.0**H**	572.0	572.0**A**					
12	580.0	580.0	565.0	565.0					
13	560.0	560.0	560.0	560.0					
14	558.0	558.0	553.0	553.0	555.0				
15	555.0	555.0	555.0	554.0**B**	556.0**A**				
16	559.0	559.0	554.0	554.0**A**					
19	550.0	550.0	535.0**L**	535.0**A**					
20	538.0	541.0	538.0	541.0**B**	542.0**A**				
21	540.0	545.0	540.0	540.0					
22	550.0	552.0	550.0	552.0**B**					
23	549.0	564.0	549.0	564.0**B**					
26	**HOLIDAY**					**HOLIDAY**			
27	560.0	560.0	560.0	560.0					
28	560.0	560.0	560.0	560.0		567.0	567.0	567.0**L**	567.0
29	570.0	570.0	567.0	567.0**A**		580.0	580.0**H**	574.0	574.0**A**
30	575.0	575.0	572.0	572.0**A**					579.0**N**

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1	8	524**L**	1**L**	53		91	3	5	5			690**L**
2		1,099	9	92	11	99	4	3	3**L**			1,320
5	3	589	3	20**L**	3	89	5	3	9	5		729
6	5	558	2	406	2**L**	288		1**L**	9	8		1,279
7	7	1,700	6	416	5	122	2	9	36			2,303
8	11**H**	711	1	191	14	96		5	7			1,036
9	5	631	2	37	6	131		4	197**H**	2		1,015
12	8	611	6	51	4	77**L**	1**L**	4	5	2		769
13	8	1,321	1	167	11	301	2	9	20	3		1,843
14	5	1,011	3	271	6	469	3	16	40	2		1,826
15		526	11	122		183	2	14	10	3		871
16	2**L**	659	2	91	5	558	5	11	18	2		1,353
19	11	1,702	12	284	52**H**	673	21	17	143	15**H**		2,930
20	10	1,865	7	811	30	685	12	41	58	2		3,521
21	11	649		217	8	305	4	11	28	3		1,236
22	6	1,682	7	289	11	588	1	12	54	1**L**		2,651
23		2,685	8	303	20	1,339	9	20	32	2		4,418
26	**HOLIDAY**											
27	8	1,341	3	243	16	1,030	30	26	26	2		2,725
28		1,795	10	607	13	641	44**H**	54	57	4	1**L**	3,226
29		3,454**H**	5	1,005**H**	26	1,133	5	56**H**	192	1	2**H**	5,879**H**
30		968	13**H**	594	26	1,803**H**	8	15	187	3		3,617
TOTAL	108	26,081	112	6,270	269	10,701	161	336	1,136	60	3	45,237

Open contracts Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1	5	8,980	5**L**	1,188	313	3,771**L**	222**L**	1,003	176**L**	12**L**		15,675
2	1**L**	9,033	10	1,184**L**	310**L**	3,773	224	1,000	178	12		15,725
5	1	8,934	9	1,199	312	3,797	228	997	187	17		15,681
6	4	9,032	8	1,248	314	3,809	228	996	189	22		15,850
7	10	9,093	14	1,301	315	3,850	227	987	208	22		16,027
8	11	8,945	13	1,343	316	3,886	227	982	214	22		15,959
9	7	8,913	13	1,352	320	3,910	227	978	317	24		16,061
12	8	9,026	16	1,353	319	3,954	226	974**L**	320	26		16,224
13	7	9,135**H**	15	1,342	323	4,004	230	978	335	29		16,398
14	7	8,998	16	1,413	318	4,173	233	977	343	31		16,509
15	4	9,030	19	1,436	318	4,227	235	982	345	34		16,630
16	5	8,816	21	1,450	315	4,522	240	986	354	34		16,743
19	9	8,891	24	1,507	330	4,626	253	992	453	47		17,132
20	15**H**	8,625	22	1,932	347	4,795	259	1,013	488	49		17,545**H**
21	12	8,265	22	1,936	349	4,939	263	1,014	499	51		17,350
22	13	7,969	23	1,942	353	5,062	264	1,020	523	52		17,221
23	8	7,298	23	1,915	352	5,555	260	1,027	534	54		17,026
26	**HOLIDAY**											
27	8	6,875	24	1,975	361	5,911	281	1,043	549	55		17,082
28		6,006	22	2,148	363	6,090	291	1,081	585	57	1**L**	16,644
29		4,671	21	2,755**H**	363	6,311	296	1,104	625	58**H**	3**H**	16,207
30		1,751**L**	27**H**	2,720	368**H**	6,438**H**	298**H**	1,112**H**	787**H**	58	3	13,562**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

June 1986

Jun	Open		High	Low	Close	
2	520.0		520.0	513.0	516.0	
3	515.0		517.0	510.0	515.0	516.0
4	508.0		520.0	508.0	516.0	517.0
5	515.0		518.0	513.0	515.0**B**	517.0**A**
6	518.0		518.0	516.0	516.0	
9	516.0		539.0	516.0	539.0	
10	533.0		540.0	533.0	535.0	
11	532.0		545.0**H**	532.0	535.0**B**	537.0**A**
12	540.0		543.0	527.0	530.0**B**	532.0**A**
13	532.0		532.0	525.0	525.0**A**	
16	518.0		518.0	505.0	504.0**B**	506.0**A**
17	503.0		507.0	503.0**L**	505.0	
18	510.0		514.0	505.0	505.0**A**	
19	506.0		510.0	505.0	504.0**B**	506.0**A**
20	515.0		515.0	510.0	514.0	
23	512.9		512.9	505.0	504.0**B**	506.0**A**
24	507.0		510.0	504.0	509.0	
25	512.0		512.0	510.0	510.0**B**	512.0**A**
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2	520.0		520.0	516.0	518.0**B**	520.0**A**
3					518.0**N**	
4	510.0		519.0	510.0	517.0**B**	519.0**A**
5	518.0		518.0	518.0	518.0	
6					519.0**N**	
9	523.0		542.0	523.0	542.0	
10	538.0	540.0	540.0	535.0	536.0**B**	538.0**A**
11	535.0		546.5	535.0	537.0**B**	539.0**A**
12	545.0		548.0**H**	528.0	532.0**B**	534.0**A**
13					527.0**N**	
16	510.0		510.0	506.0	506.0**A**	
17	503.0		509.0	503.0	506.0**B**	508.0**A**
18					506.0**N**	
19					506.0**N**	
20	512.0		515.0	512.0	515.0	
23	510.0		510.0	505.0	504.0**B**	506.0**A**
24	508.0		509.0	508.0	509.0**B**	510.0**A**
25	514.0		514.0	508.0	510.0**B**	512.0**A**
26	506.0		506.0	503.0	503.0	
27	502.5		502.5	495.0**L**	497.0	
30	503.0		513.0	503.0	508.0**B**	510.0**A**

August 1986

Jun	Open		High	Low	Close	
2	526.0	527.0	527.0	517.0	522.0	
3	520.0		523.0	515.0	519.0**B**	521.0**A**
4	517.0		528.0	513.0	521.0	520.0
5	521.0		526.0	518.0	522.0	
6	524.0		524.0	521.0	522.0	
9	519.0		544.0	519.0	543.0	544.0
10	539.0	540.0	548.0	537.0	540.0	
11	537.0	538.0	554.0**H**	537.0	541.0	
12	546.0	547.0	550.0	530.0	533.0	534.0
13	535.0		536.0	528.0	529.0	530.0
16	529.0	530.0	530.0	505.0	508.0	509.0
17	511.0	510.0	512.0	506.0	509.0	
18	513.0	514.0	516.0	509.0	509.0	
19	510.0		514.0	507.0	508.0**B**	510.0**A**
20	510.0		518.0	510.0	515.0	516.0
23	516.0		516.0	506.0	508.0	
24	508.0		514.0	504.0	512.0	513.0
25	514.0	515.0	516.0	511.0	514.0	
26	512.0	513.0	513.0	506.0	506.0	
27	506.0		506.0	498.0**L**	500.0	
30	509.0	510.0	518.0	505.0	512.0	

September 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26	512.5		512.5	509.0**L**	509.0**A**	
27					503.0**N**	
30	515.0		516.0**H**	513.0	515.0**B**	516.0**A**

October 1986

Jun	Open		High	Low	Close	
2	533.5		533.5	526.0	528.0**B**	529.0**A**
3	527.0		527.0	525.0	526.0**B**	528.0**A**
4	525.0		530.0	525.0	527.0**B**	529.0**A**
5					529.0**N**	
6	530.0		530.0	528.5	528.0**B**	530.0**A**
9	535.0		551.0	535.0	550.0	551.0
10	548.0		550.0	545.0	547.0	
11	547.0		557.0**H**	546.7	548.0**B**	550.0**A**
12	552.5		552.5	540.0	542.0**B**	544.0**A**
13	542.0		544.3	537.0	536.0**B**	538.0**A**
16	533.0		533.0	517.0	515.0**B**	517.0**A**
17	516.0		518.0	515.0	515.0**B**	517.0**A**
18	520.5		522.0	516.0	516.0**A**	
19	516.5		520.0	515.0	515.0**B**	517.0**A**
20	523.5		525.0	520.0	520.0**B**	522.0**A**
23	522.5		522.8	515.0	515.0	
24	511.0		520.0	511.0	518.0**B**	520.0**A**
25	523.5		523.5	520.0	520.0**B**	522.0**A**
26	516.3		518.0	514.0	513.0**B**	514.0**A**
27	511.0		512.3	505.0**L**	506.0	
30	512.5		524.0	512.5	518.0	520.0

December 1986

Jun	Open		High	Low	Close	
2	541.0	542.0	542.0	531.0	533.0	534.0
3	532.0	533.0	536.0	529.0	534.0	535.0
4	527.0	529.0	540.0	527.0	535.0	
5	535.0		539.0	532.0	535.0	535.5
6	537.0	538.0	538.0	534.0	535.0	536.0
9	534.0		559.0	534.0	558.0	559.0
10	554.0	555.0	562.0	552.0	555.0	556.0
11	553.0		568.0**H**	552.0	554.0	556.0
12	560.0		563.0	544.0	550.0	
13	549.0	550.0	550.0	543.0	544.0	545.0
16	541.0	539.0	541.0	520.0	522.0	523.0
17	521.0	522.0	526.0	520.0	523.0	
18	528.0	527.0	530.0	523.0	523.0	
19	524.0		527.0	521.0	523.0	523.3
20	524.0	525.0	532.0	524.0	528.0	
23	528.0	527.0	529.0	520.0	522.0	
24	521.0	522.0	527.0	517.0	526.0	
25	528.0	530.0	530.5	524.9	526.0**B**	528.0**A**
26	523.0	524.0	525.0	520.0	520.0	
27	518.0	520.0	520.0	511.0**L**	512.0	513.0
30	519.0		533.0	519.0	525.0	526.0

February 1987

Jun	Open		High	Low	Close	
2	545.0		545.0	540.0	540.0**B**	542.0**A**
3	542.0		542.0	540.0	540.0**B**	542.0**A**
4	541.0		542.0	541.0	542.0**B**	
5					543.0**N**	
6					543.0**N**	
9	545.0		566.0	545.0	565.0	566.0
10	567.0		567.0	562.0	562.0	
11	560.0		572.0**H**	560.0	561.0**B**	563.0**A**
12	565.0		565.0	555.0	556.0**B**	558.0**A**
13	554.0		556.0	551.0	551.0**A**	
16	535.0		535.0	530.0	531.0	
17	530.0		535.0	530.0	530.0	
18	535.0		535.0	531.0	530.0**B**	531.0**A**
19	530.0		535.0	529.0	529.0**B**	531.0**A**
20	535.0		538.0	535.0	535.0	
23					529.0**N**	
24					533.0**N**	
25	537.0		537.0	535.0	535.0	
26	530.0		530.0	528.0	528.0**A**	
27	525.0		525.0	520.0**L**	520.0	
30	530.0		530.0	530.0	530.0	

April 1987

Jun	Open		High	Low	Close	
2	550.0		550.0	547.5	547.5**A**	
3	548.5		548.5	545.0	547.0**B**	549.0**A**
4	550.0		550.0	548.0	548.0**B**	550.0**A**
5					550.0**N**	
6	550.0		550.0	550.0	550.0	
9	555.0		575.0	555.0	570.0	575.0
10	575.0		577.0	568.0	568.0**B**	570.0**A**
11	568.0		580.0**H**	568.0	568.0**B**	570.0**A**
12	578.0		578.0	561.0	563.0**B**	565.0**A**
13	561.0		563.0	558.0	558.0**A**	
16	552.0		552.0	537.0	537.0	
17	535.0		536.0	535.0	535.0**B**	537.0**A**
18	542.0		542.0	537.0	537.0**A**	
19	540.0		540.0	537.0	537.0**A**	
20	543.0		543.0	540.0	541.0**B**	543.0**A**
23	540.0		540.0	534.0	535.0**B**	537.0**A**
24	534.0		540.0	533.0	539.0**B**	541.0**A**
25	543.0		545.0	540.0	541.0**B**	543.0**A**
26	540.0		540.0	535.0	535.0	
27	531.0		532.0	527.0**L**	527.0	
30	536.0		542.0	536.0	540.0	

June 1987

Jun	Open		High	Low	Close	
2	560.0		560.0	554.0	554.0**A**	
3	555.0		560.0	555.0	554.0**B**	556.0**A**
4	550.0		556.0	550.0	556.0**B**	
5					557.0**N**	
6	558.0		558.0	556.0	556.0	
9	558.0		582.0	558.0	580.0	582.0
10	585.0		585.0	576.0	576.0**A**	
11	574.0		590.0**H**	573.0	576.0**A**	
12	585.0		585.0	568.0	570.0**B**	572.0**A**
13	570.0		575.0	566.0	565.0**B**	567.0**A**
16	565.0		565.0	544.0	544.0**A**	
17	544.0		548.0	540.0	540.0	
18	549.0		549.0	544.0	544.0**A**	
19	543.0		550.0	543.0	543.0	545.0
20	549.0		553.0	548.0	548.0**B**	550.0**A**
23	547.0		547.0	543.0	543.0	
24					547.0**N**	
25	550.0		550.0	550.0	550.0	
26	545.0		545.0	544.0	544.0	
27	537.0		540.0	534.0**L**	534.0**A**	
30	545.0		550.0	545.0	546.0**B**	548.0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	August 1987					October 1987			
Jun	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
2				560.5**N**					567.0**N**
3				562.0**N**					569.0**N**
4	560.0	563.0	560.0	563.0**B**					570.0**N**
5				564.0**N**					571.0**N**
6				564.0**N**					571.0**N**
9				586.5**N**					593.5**N**
10				583.0**N**		595.0	595.0**H**	592.0	592.0
11	580.0	590.0**H**	578.0	583.0**A**					590.0**N**
12				578.0**N**		590.0	590.0	585.0	585.0
13	580.0	580.0	572.0	572.0**A**		586.0	586.0	579.0	579.0**A**
16	555.0	555.0	551.0	551.0**A**					558.0**N**
17	550.0	550.0	550.0**L**	550.0		557.0	560.0	557.0	560.0
18	556.0	556.0	551.0	551.0**A**					558.0**N**
19	555.0	555.0	550.0	550.0**B**	552.0**A**	558.0	562.0	558.0	558.0**A**
20				556.0**N**					563.0**N**
23				550.0**N**					557.0**N**
24				554.0**N**		555.0	560.0	555.0	560.0**B**
25	555.0	558.0	555.0	555.0**B**	557.0**A**	562.0	562.0	562.0	562.0
26				550.0**N**					560.0**N**
27				541.0**N**		555.0	555.0	548.0**L**	548.0**A**
30				555.0**N**					560.0**N**

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
2	1,381**H**	16	872		10	1,111	4	22	24			3,440**H**
3	126		405		14	723	12	12	23			1,315
4	107	49	618		5**L**	259	4	7	14	1**L**		1,064
5	70		166			146**L**						382**L**
6	123		151		7	260		1**L**	4			546
9	79	7	1,810**H**		16	1,416	2**L**	2	6			3,338
10	444	6	904		70	1,283	4	12	26		1**L**	2,750
11	170	23	670		42	733	7	6	35	2		1,688
12	11	12	460		28	1,219	3	8	5		2	1,748
13	4**L**		220		52	1,237	25	243**H**	4	1	1	1,787
16	25	5	645		63	2,382**H**	64**H**	10	43**H**	1		3,238
17	32	4	177		104**H**	829	4	90	19	7	2	1,268
18	19		102		59	315	2	12	23	10**H**		542
19	6		125		45	236	8	1	17	2	4**H**	444
20	12	2**L**	105		10	570	2	1	3			705
23	23	3	111		28	433		6	2			606
24	30	2	217		28	582		4			1	864
25	16	13	88		56	447	12	24	13	2	1	672
26		7	65**L**	1**L**	30	311	3	4	1**L**			422
27		61**H**	278		69	1,222	12	9	9		1	1,661
30		31	206	20**H**	57	919		6	3			1,242
TOTAL	2,678	241	8,395	21	793	16,633	168	480	274	26	13	29,722

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
2	1,171**H**	28**L**	2,921		371**L**	6,772**L**	295	1,107	791	58**L**	3**L**	13,517**H**
3	874	28	3,006**H**		375	6,937	297	1,098	772**L**	58	3	13,448
4	445	47	2,889		376	6,985	301	1,101	774	59	3	12,980
5	411	47	2,820		376	6,907	301	1,101	774	59	3	12,799
6	404	47	2,807		380	6,939	301	1,100	776	59	3	12,816
9	384	49	2,651		383	7,262	299	1,098	776	59	3	12,964
10	377	50	2,613		385	7,295	294	1,097	791	59	4	12,965
11	153	47	2,689		373	7,487**H**	291**L**	1,096**L**	809	58	4	13,007
12	73	49	2,637		377	7,402	291	1,100	808	58	6	12,801
13	68	49	2,534		376	7,432	291	1,236	808	59	7	12,860
16	69	48	2,532		371	7,011	294	1,243**H**	818**H**	60	7	12,453
17	67	50	2,525		378	7,105	296	1,165	808	60	8	12,462
18	69	50	2,521**L**		383	7,037	298	1,162	797	61	8	12,386**L**
19	54	50	2,549		390	7,074	300	1,163	798	63**H**	12	12,453
20	52	51**H**	2,557		387	7,142	301	1,162	799	63	12	12,526
23	44	50	2,549		387	7,148	301	1,162	800	63	12	12,516
24	35	50	2,600		388	7,329	301	1,163	800	63	13**H**	12,742
25	13**L**	43	2,593		384	7,290	302	1,164	792	63	12	12,656
26		41	2,595	1**L**	386	7,322	302	1,168	791	63	12	12,681
27		35	2,615	1	398	7,403	313**H**	1,173	791	63	13	12,805
30		30	2,595	12**H**	407**H**	7,400	313	1,174	793	63	13	12,800

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

July 1986

Jul	Open		High	Low	Close	
1	507.5		510.0	507.5	509.0B	511.0A
2	505.0		505.0	501.0	504.0B	506.0A
3	505.0		505.0	505.0	505.0	
4	HOLIDAY					
7					505.0N	
8	515.0		515.0H	508.0	512.0B	514.0A
9	510.0		510.0	505.0	507.0B	509.0A
10	507.0		507.0	506.0	504.0B	506.0A
11	505.0		506.0	500.0	506.0B	
14	500.0		501.0	500.0	500.0B	501.0A
15	508.0		508.0	505.0	505.0A	
16					502.0N	
17	500.0		503.0	500.0	503.0B	
18	505.0		507.0	503.0	507.0B	
21	498.0		504.0	496.0	504.0B	
22	502.5		502.5	497.0	498.0B	500.0A
23	495.0		500.0	495.0L	500.0	
24	500.0		505.0	500.0	499.0B	501.0A
25					498.0N	
28					503.0N	
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	511.0		513.0	508.0	511.0B	512.0A
2	512.5	513.0	513.0	503.0	508.0B	509.0A
3	514.0		516.0	505.0	508.0	
4	HOLIDAY					
7	508.0		510.0	505.5	506.0B	508.0A
8	520.0		520.0H	512.0	515.0B	517.0A
9	517.0		517.0	506.0	509.0B	511.0A
10	507.5		510.0	507.0	507.0B	508.0A
11	507.0		511.0	507.0	507.5	
14	505.5	502.0	505.5	500.0	502.0	
15	504.0		513.0	502.0	505.0	
16	512.0		512.0	503.0	503.0	
17	502.0		506.0	501.0	504.0	
18	504.0		512.0	501.0	507.0B	509.0A
21	501.0	500.0	507.0	495.0	505.0	
22	505.0		505.0	499.0	500.0	
23	495.0		503.0	494.0L	502.0B	504.0A
24	502.0	503.0	507.0	500.0	500.0	
25	502.0		503.0	498.0	499.0	
28	502.0		505.0	500.0	502.0B	504.0A
29	498.0		503.0	498.0	502.0	503.0
30	500.0		500.0	496.0	497.0	498.0
31	505.0		512.0	505.0	509.0	511.0

September 1986

Jul	Open		High	Low	Close	
1	512.0		515.0	512.0	515.0B	
2	509.0		512.0	509.0	511.0B	512.0A
3	513.0		513.0	513.0	513.0	
4	HOLIDAY					
7	512.0		512.0	510.5	510.5A	
8	520.0		520.0H	515.0	518.0B	520.0A
9	519.0		519.0	512.0	513.0	
10	512.0		512.0	510.5	510.0B	511.0A
11					510.5N	
14	508.0		508.0	505.0	504.0B	506.0A
15	512.0		517.0	508.0	508.0A	
16	511.0		513.0	507.0	507.0A	
17					509.0N	
18	509.0		511.0	509.0	511.0	
21	507.0		508.0	500.0L	508.0	
22	506.0		506.0	504.0	503.0B	505.0A
23	501.0		507.0	500.0	507.0	
24	509.0		511.0	502.0	502.0	
25					502.0N	
28	506.0		506.0	505.0	506.0	
29					505.0N	
30	501.0		502.0	500.0	500.0	
31	507.0	508.0	517.0	507.0	513.0B	515.0A

October 1986

Jul	Open		High	Low	Close	
1	518.0		520.0	514.0	517.0B	519.0A
2	521.0		521.0	513.0	514.0B	516.0A
3	522.0		522.3	515.0	514.0B	515.0A
4	HOLIDAY					
7	515.0		516.0	513.5	513.5A	
8	523.0		523.3H	520.0	522.0B	523.0A
9	518.0		518.0	513.0	516.0B	517.0A
10	514.3	514.0	515.5	513.0	513.0B	515.0A
11	515.0		516.0	514.0	514.0A	
14	510.0		511.0	508.0	508.0B	509.0A
15	510.0		520.0	510.0	511.0B	512.0A
16	517.0		517.0	510.0	510.0A	
17	510.3		512.0	509.0	510.0B	511.0A
18	511.0		515.0	511.0	514.0B	515.0A
21	507.0		511.5	503.0	511.5B	
22	511.5		511.5	506.5	506.5A	
23	501.5		510.0	501.2L	509.0B	510.0A
24	510.0		515.0	507.0	507.0	
25	508.3		508.3	505.0	505.0B	506.0A
28	510.3		511.0	507.0	508.5B	509.5A
29	507.0		508.0	506.0	508.0	
30	505.5	506.0	507.0	503.5	503.5A	
31	512.0		520.0	512.0	517.0	

December 1986

Jul	Open		High	Low	Close	
1	526.0		526.0	522.0	525.0	524.0
2	526.0	527.0	527.5	516.0	522.0	
3	528.0	530.0	530.0	515.0	521.5	521.0
4	HOLIDAY					
7	521.0		524.0	519.0	520.0	
8	527.0	528.0	531.0H	525.0	529.0	
9	528.0	526.0	529.0	518.0	523.0	
10	521.0	522.0	523.0	519.0	520.0	521.0
11	520.0		523.0	519.0	520.0	521.0
14	515.0		518.0	514.0	515.0	
15	516.0	516.5	526.0	516.0	519.0	
16	521.0	522.0	524.0	515.0	517.0	
17	516.0		519.0	514.0	518.0	
18	517.0	516.0	524.0	515.0	521.0	
21	516.0		519.0	507.0	518.0	
22	516.0	517.0	518.0	511.0	513.0	
23	508.0	509.0	517.0	506.0L	516.0	515.0
24	515.0	517.0	520.0	512.0	512.0	
25	515.0		517.0	511.0	512.0	513.0
28	517.0	518.0	518.0	513.0	515.0	
29	513.0	514.0	515.0	512.0	513.0	
30	510.0		514.0	508.0	510.0	
31	517.0	518.0	525.0	517.0	522.0	523.0

February 1987

Jul	Open		High	Low	Close	
1					532.0N	
2	525.0		527.0	525.0	527.0	
3	540.0		540.0H	528.0	528.0B	529.0A
4	HOLIDAY					
7	530.0		530.0	526.5	526.5A	
8	538.0		538.0	533.0	535.0B	536.0A
9	534.0		534.0	530.0	530.0	
10					527.0N	
11					527.0N	
14	522.0		522.0	521.5	521.5A	
15	528.0		529.0	526.0	526.0A	
16	526.0		526.0	524.0	524.0A	
17	524.0		525.0	524.0	524.0B	526.0A
18	521.5		530.0	521.5	527.0B	528.0A
21	522.0		524.5	515.0L	524.5B	
22	523.0	522.5	523.0	518.0	519.0B	520.0A
23	515.0		522.0	515.0	522.0B	
24	520.0		520.0	520.0	520.0	
25	520.0		522.0	518.5	518.5A	
28	525.0		525.0	520.0	521.0B	522.0A
29	520.5		520.5	519.0	519.0B	520.0A
30	516.0		519.5	516.0	516.0B	517.0A
31	527.0		533.0	527.0	529.0B	530.0A

April 1987

Jul	Open		High	Low	Close	
1	538.0		538.0	535.0	537.0B	539.0A
2	535.0		535.0	530.0	534.0B	536.0A
3					535.5N	
4	HOLIDAY					
7	535.0		535.0	533.0	533.0A	
8	545.0		545.0H	540.0	541.0B	543.0A
9	538.0		538.0	535.0	535.0B	537.0A
10	535.0		535.0	533.5	533.5A	
11	536.0		536.0	531.0	533.0B	534.0A
14	531.0	530.0	531.0	528.0	528.0A	
15	531.0		538.0	530.0	532.0B	534.0A
16	534.5		536.0	531.0	531.0A	
17	528.0		531.0	528.0	530.0B	532.0A
18	527.5		534.0	527.5	533.0B	535.0A
21	530.0		533.0	522.0	530.0B	532.5A
22	530.0		530.0	525.0	525.0B	527.0A
23	522.0		528.0	519.0L	528.0B	
24	530.0		531.0	528.0	527.0B	529.0A
25	530.0		530.0	525.0	525.0A	
28	532.0		532.0	527.0	527.0B	529.0A
29	528.0		528.0	525.0	525.0B	527.0A
30	524.0		526.0	522.0	522.0B	524.0A
31	530.0		536.0	530.0	536.0A	

June 1987

Jul	Open		High	Low	Close	
1	545.0		547.0	543.0	545.0B	547.0A
2	548.0		548.0	540.0	542.0B	544.0A
3	545.0		545.0	540.0	542.0B	543.0A
4	HOLIDAY					
7	545.0		545.0	540.0	540.0B	541.0A
8	550.0		550.0H	545.0	548.0B	550.0A
9	540.0		543.0	540.0	543.0B	
10					540.5N	
11	540.0		540.5	540.0	540.5B	
14	537.0		540.0	536.0	535.0B	536.0A
15	539.0		545.0	537.0	539.0B	541.0A
16	542.0		542.0	538.0	538.0A	
17	535.5		535.5	535.5	535.5	
18	538.0		540.5	538.0	540.5B	
21	537.0		537.5	528.0L	537.5B	
22	537.0		537.0	532.0	532.0B	534.0A
23	530.0		534.0	528.0	534.0B	
24	535.0		537.0	532.0	532.0	
25	538.5		538.5	531.5	531.5A	
28	537.0		537.0	533.0	534.0B	535.0A
29	533.0		535.0	533.0	535.0	
30	531.0		533.0	530.0	529.0B	531.0A
31	540.0		543.0	540.0	542.0B	543.0A

August 1987

Jul	Open		High	Low	Close	
1	555.0		555.0	555.0	555.0	
2	552.0		552.0	552.0	552.0	
3					550.0N	
4	HOLIDAY					
7					547.0N	
8	560.0		560.0H	555.0	555.0B	557.0A
9					550.0N	
10	549.0		549.0	547.5	547.5A	
11					547.5N	
14	544.0		544.0	542.0	542.0A	
15					547.0N	
16	549.0		549.0	545.0	545.0A	
17	545.0		545.0	545.0	545.0	
18	545.0		547.0	541.0	547.0B	
21	540.0		544.0	540.0	544.0B	
22	540.0		540.0	540.0	540.0	
23	535.0		540.0	535.0L	540.0B	
24	541.0		541.0	540.0	540.0A	
25	540.0		540.0	538.0	538.0A	
28	543.0		543.0	541.0	541.0A	
29	540.0		540.0	540.0	540.0	
30	537.0		540.0	537.0	536.0B	538.0A
31	550.0		550.0	549.0	549.0A	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	October 1987				December 1987			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	560.0	560.0**H**	560.0	560.0				
2	558.0	558.0	558.0	558.0				
3				557.0**N**				
4	**HOLIDAY**				**HOLIDAY**			
7	560.0	560.0	554.0	554.0**A**				
8				563.0**N**				
9				557.0**N**				
10				554.5**N**				
11				554.5**N**				
14	550.0	550.0	549.0	549.0**A**				
15	550.0	557.0	550.0	553.0**B** 555.0**A**				
16	560.0	560.0	552.0	552.0**A**				
17	550.0	550.0	550.0	550.0				
18				553.5**N**				
21	545.0	550.5	542.0**L**	550.5**B**				
22				547.0**N**				
23	545.0	546.0	542.0	546.0**B**				
24	552.0	552.0	545.0	545.0				
25	552.0	552.0	546.0	546.0**A**				
28	555.0	555.0	548.0	548.0**A**				
29	549.0	549.0	545.0	547.0	555.0	555.0**H**	554.0	554.0
30	542.5	544.0	542.5	544.0**B**	553.0	553.0	551.0**L**	551.0**A**
31				555.5**N**				562.0**N**

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	5	105	11	11	514		4	5	1**L**	1**L**		657
2	38	171	6	10	434	5	1**L**	5	1	1		672
3	6	105	3	13	254	4		2				387
4	**HOLIDAY**											
7		130	1**L**	18	363	3	5	8		1		529
8	38	572	4	53	1,321	2	6	7	2			2,005
9	26	89	4	2**L**	668	3	5	1**L**				798
10	55**H**	78	2	28	127**L**		5		1			296
11	11	51		9	209		2	2				284**L**
14	3	496	13	41	544	4	5	16	1	1		1,124
15	2**L**	153	6	57	1,316	7	17	4		2		1,564
16		43**L**	14	64	283	4	10	1	11	1		431
17	21	96		57	491	1**L**	23	27**H**	2	1		719
18	8	312	2	19	1,379	19	15	4	5			1,763
21	3	204	4	52	1,832	14	11	20	10	3		2,153
22	15	412	12	12	755	45	10	5	2			1,268
23	4	77	23**H**	46	899	6	16	4	1	2		1,078
24	4	79	14	67	542	2	10	4	2	4**H**		728
25		219		77	319	27	9	14	1	4		670
28		368	2	31	711	25	5	15	10	2		1,169
29		861**H**		62	1,084	60**H**	12	13	7	3	6**H**	2,108
30		640	6	106**H**	609	20	30**H**	23	15**H**	2	2**L**	1,453
31		411	19	101	2,828**H**	15	14	8	1			3,397**H**
TOTAL	239	5,672	146	936	17,482	266	215	188	73	28	8	25,253

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	7	2,592	21	405	7,496	313	1,175	794**L**	64**L**	14**L**		12,881
2	21	2,596	21	405	7,458	310**L**	1,175	795	65	15		12,861
3	17	2,569	18	404	7,393**L**	312	1,175	795	65	15		12,763
4	**HOLIDAY**											
7	3	2,570	17	399**L**	7,517	315	1,172**L**	799	65	16		12,873
8	17	2,655**H**	18	400	7,646	317	1,173	800	66	16		13,108
9	23	2,636	19	401	7,690	320	1,174	800	66	16		13,145
10	32**H**	2,586	17	410	7,563	320	1,176	800	67	16		12,987
11	8	2,583	17	412	7,518	320	1,175	798	67	16		12,914
14	2	2,492	18	412	7,394	324	1,177	803	68	17		12,707
15	3	2,449	21	413	8,116	319	1,186	805	68	19		13,399
16	3	2,443	14**L**	415	7,868	322	1,190	806	68	20		13,149
17	12	2,411	14	414	7,782	322	1,197	807	70	20		13,049
18	4	2,337	14	421	7,961	328	1,201	811	70	20		13,167
21	7	2,273	14	435	8,593	340	1,210	824	80	22		13,798**H**
22	16	2,102	15	431	8,326	346	1,220	829	82	22		13,389
23	4	2,042	21	439	8,579	348	1,228	832	83	24		13,600
24	3	2,007	26	439	8,470	350	1,232	834	84	28		13,473
25	2	1,927	26	436	8,382	361	1,237	843	85	31		13,330
28	1**L**	1,739	26	441	8,512	366	1,239	851	86	33		13,294
29		1,460	26	458	8,798	378	1,243	860	93	35	4**L**	13,355
30		1,177	28**H**	498	8,757	389	1,252	868	103	36**H**	6**H**	13,114
31		304**L**	24	510**H**	8,962**H**	395**H**	1,257**H**	872**H**	104**H**	36	6	12,470**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	August 1986						September 1986						October 1986					
Aug	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	506.0		522.0	506.0	521.0	522.0	520.0		525.0	518.0	525.0B		515.0		528.0	515.0	528.0	
4	512.0	515.0	522.0	512.0	519.0		520.0		523.0	520.0	521.0B	522.0A	520.0		527.0	520.0	524.0B	525.0A
5	517.0		522.0	515.0	519.0B	521.0A	517.0		523.0	517.0	521.0B	523.0A	519.0		532.0	519.0	525.0	526.0
6	525.0		525.0	517.0	518.0B	520.0A					520.0N		527.0		530.0	523.5	523.0B	524.0A
7	522.5		522.5	517.0	518.0B	520.0A	525.0		525.0	522.0	522.0		528.0		528.0	524.5	524.5A	
8	527.0		532.0	523.0	532.0B		525.0		535.0	525.0	535.0		531.0		539.0	527.0	539.0	
11	553.0		560.0H	548.0	560.0		560.0		562.0H	553.0	562.0B		557.0	559.0	570.3H	552.0	565.0B	566.0A
12	545.0		545.0	535.0	538.0B	540.0A	545.0		546.0	539.0	540.0B	542.0A	542.0	545.0	549.0	541.0	544.0B	545.0A
13	543.0		546.0	530.0	530.0B	532.0A	545.0		546.0	530.0	533.0		550.0		552.0	533.0	536.0	
14	529.0		533.0	529.0	533.0B		530.0		535.0	530.0	535.0B		534.0		541.0	534.0	538.0B	539.0A
15	534.0		534.0	527.0	526.0B	528.0A	535.0		535.0	528.0	528.0A		536.5		538.0	530.0	531.0B	532.0A
18	523.0		523.0	509.0	509.0A		523.0		523.0	510.0	510.0		520.0	522.0	522.0	513.0	513.0	
19	505.0		514.0	505.0L	512.0		508.0		513.0	508.0	513.0B		512.0		518.0	512.0	514.0B	516.0A
20	519.0		519.0	515.0	516.0B	518.0A	520.0		520.0	513.0	516.0B	518.0A	522.0	521.0	522.0	518.0	519.0B	521.0A
21	522.0		522.0	522.0	520.0B	522.0A					522.0N		518.0		526.0	517.0	523.0B	524.0A
22	520.0		525.0	507.0	507.0		518.0		518.0	506.0	506.0B	508.0A	526.0		528.0	508.0L	508.0B	510.0A
25	510.0		513.0	508.0	513.0		510.0		511.0	509.0	511.0B		514.7	515.0	517.0	510.0	517.0	515.0
26	512.0		512.0	510.0	510.0B	511.0A	510.0		510.0	510.0	510.0		513.5		518.0	513.5	514.0B	516.0A
27							506.5		513.0	505.0L	513.0B		510.0		518.0	510.0	515.0B	517.0A
28							515.0		520.0	515.0	515.0		518.5		525.0	518.0	518.0	
29							519.0		519.0	511.0	513.0	514.0	519.5		521.0	515.0	516.0	517.0

	November 1986						December 1986						February 1987					
Aug	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1							520.0	521.0	535.0	520.0	533.0	534.0	530.0		540.0	528.0	540.0	
4							529.0	530.0	534.0	526.0	530.0	531.0	538.0		538.0	532.0	537.0B	538.0A
5							525.5	526.0	538.0	525.0	531.0		538.5		542.0	538.0	537.0B	539.0A
6							534.0		538.0	529.0	529.0	530.0	542.0		542.0	536.5	536.5A	
7							534.0	535.0	537.0	529.0	531.0		537.0		538.0	537.0	537.0B	538.0A
8							538.0	539.0	546.0	534.0	544.0	543.0	546.0		552.0	545.0	550.0B	551.0A
11							570.0	565.0	579.0H	558.0	572.0		580.0		583.0H	568.0	578.0B	579.0A
12							553.0	555.0	556.0	546.0	551.0	550.0	562.0		562.0	555.0	557.0B	558.0A
13							557.0		560.0	537.0	542.0	543.0	566.0		566.0	546.0	549.0B	550.0A
14							540.0	541.0	549.0	539.0	545.0		547.0		553.0	547.0	551.0B	552.0A
15							543.0	544.0	545.0	537.0	537.0	538.0	550.0		550.0	543.0	544.0B	545.0A
18							525.0	524.0	528.0	518.0	520.0	519.0	530.0	533.0	535.0	526.0	526.0	
19							517.0	518.0	525.0	516.0	522.0	521.0	524.0		530.0	524.0	527.0B	529.0A
20							527.0		529.0	523.0	526.0		535.0		535.0	531.0	531.0B	532.0A
21							526.0		533.0	522.0	529.0		533.0		538.0	530.0	534.0B	536.0A
22							534.0	532.0	534.0	515.0	516.0		537.0		541.0	523.0L	525.0	523.0
25							519.0	520.0	523.0	514.0L	521.0		525.0		528.0	523.0	527.0B	528.0A
26							520.0		526.0	518.0	521.0		524.0		532.0	524.0	526.0B	528.0A
27	513.5		519.0H	513.5L	519.0B		518.0	517.0	524.0	515.0	522.0						528.0N	
28					520.0N		525.0		530.0	520.0	522.0	521.0	531.0		535.0	529.0	528.0B	530.0A
29					520.0N		526.0		527.0	519.0	523.0	524.0	526.0		530.0	526.0	529.0B	530.0A

	April 1987						June 1987						August 1987					
Aug	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	535.0		547.0	535.0	546.0B	548.0A	542.0		555.0	542.0	553.0B	554.0A	550.0		560.0	550.0	559.0B	561.0A
4	544.0		546.0	542.0	542.0		550.0		551.0	550.0	550.0B	551.0A	560.0		560.0	557.0	557.0A	
5	536.0		548.0	536.0	544.0B	545.0A	550.0		553.5	548.0	550.0B	552.0A					557.5N	
6	545.0		548.0	543.0	542.0B	544.0A	554.0		554.0	549.5	549.5A						556.0N	
7	543.0		547.0	539.0	543.0B	545.0A	553.0		553.0	550.5	550.5A		560.0		560.0	557.0	557.0A	
8	549.0		557.0	549.0	557.0B		556.0		567.0	555.0	563.0B	564.0A					570.0B	
11	580.0	583.0	589.0H	573.0	584.0B	586.0A	588.0		596.0H	580.0	589.0		600.0		600.0H	590.0	597.0B	599.0A
12	565.0	567.0	569.0	560.0	563.0B	565.0A	575.0		575.0	567.0	570.0B	571.0A	585.0		585.0	577.0	577.0A	
13	570.0		570.0	552.0	555.0B	557.0A	580.0		580.0	557.5	562.0B	563.0A	585.0		585.0	569.0	569.0A	
14	555.0		562.0	555.0	557.0B	559.0A	560.0		565.0	560.0	564.0B	565.0A					571.0N	
15	555.0		558.0	549.0	550.0B	552.0A	564.0		564.0	557.5	557.5A		570.0		570.0	564.0	564.0A	
18	539.0	540.0	540.0	532.5	532.0B	532.5A	548.0	546.0	548.0	538.0	538.0B	540.0A	558.0		558.0	545.5	545.5A	
19	530.0	531.0	538.0	530.0	532.0		539.0		545.0	539.0	539.0B	541.0A	545.0		550.0	545.0	545.0B	547.0A
20	540.0		543.0	537.0	537.0		545.0		545.0	543.5	543.5A						550.0N	
21	540.0		545.0	536.0	541.0		543.5	543.0	551.0	542.0	549.0B		558.0		558.0	555.0	555.0	
22	542.0		545.0	529.0	529.0		549.0		549.0	535.0	535.0		558.0		558.0	542.0L	542.0A	
25	530.0		535.0	530.0	532.0B	534.0A	534.0		540.0	534.0L	539.0B	540.0A	545.0		546.0	545.0	546.0B	
26	534.0		537.0	532.0	532.0B	534.0A	540.0		542.0	537.0	538.0B	540.0A					545.0N	
27	530.0	528.0	534.0	528.0L	533.0B	535.0A	537.0		540.0	537.0	540.0B		545.0		546.0	545.0	546.0B	
28	538.0	540.0	543.0	532.0	532.0	533.0	547.0		549.0	542.0	542.0A		555.0		555.0	550.0	550.0	
29	540.0		540.0	535.0	535.0B	536.0A	543.5	543.0	543.5	538.0	541.0B	542.0A					547.5N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	October 1987					December 1987				
Aug	Open	High	Low	Close		Open	High	Low	Close	
1	560.0	566.5	560.0	566.5**B**					573.0**N**	
4	565.0	565.0	565.0	565.0		570.0	575.0	570.0	572.0**B**	574.0**A**
5				564.0**N**		575.0	580.0	575.0	574.0**B**	576.0**A**
6				562.5**N**					569.0**N**	
7				563.5**N**		575.0	575.0	575.0	575.0	
8				576.5**N**		585.0	585.0	583.0	583.0**A**	
11	600.0	604.5**H**	600.0	604.5**B**		615.0	615.0**H**	605.0	610.0**B**	612.0**A**
12				583.5**N**		595.0	597.0	590.0	590.0**B**	591.0**A**
13	575.0	575.0	575.0	575.0		590.0	590.0	580.0	581.0**B**	583.0**A**
14				577.5**N**					584.0**N**	
15				570.5**N**					577.0**N**	
18				552.0**N**		570.0	570.0	558.5	558.5**A**	
19				550.0**N**		557.0	557.0	557.0	557.0	
20				556.5**N**					563.0**N**	
21				560.0**B**	562.0**A**	565.0	567.0	565.0	566.0**B**	568.0**A**
22	560.0	560.0	548.0**L**	548.0**A**		560.0	560.0	556.0**L**	556.0**A**	
25	559.0	559.0	552.5	552.5**A**		560.0	560.0	559.0	559.0	
26				551.0**N**					557.0**N**	
27				552.0**N**		558.0	560.0	558.0	558.0	
28	560.0	560.0	554.0	554.0		569.0	569.0	562.0	562.0	
29				553.5**N**					559.5**N**	

Volume of sales Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	168**H**	5	95		2,892**H**	14	43	6	15**H**	2		3,240**H**
4	71	12	51		1,560	6	12	12	2	1**L**	4	1,731
5	41	10	27		2,009	4	14	127			2	2,234
6	53		26		1,497	3	33	4				1,616
7	18	13	51		498	3	4**L**	53	1**L**		3	644
8	13	2**L**	46		1,010	8	22	15			1**L**	1,117
11	15	12	106		2,849	86**H**	63	32	10	1	2	3,176
12	3**L**	9	86		2,077	27	98**H**	25	7		16**H**	2,348
13	37	18	136**H**		1,888	53	70	14	8	1	3	2,228
14	10	4	52		602	5	7	10				690
15	45	2	20		695	14	17	163	3			959
18	7	11	67		1,679	17	42	166**H**	1		4	1,994
19	24	10	60		841	15	41	9	5		1	1,006
20	13	5	45		307	8	27	10				415
21	8		28		499	4	10	104	5	1	1	660
22	25	4	59		1,250	12	42	14	3	1	1	1,411
25	28	8	63		902	8	31	3**L**	2	2	3	1,050
26	20	6	37		717	17	12	10				819
27		9	15	1**H**	227**L**		7	4	2		6	271**L**
28		30**H**	49		668	8	22	8	6	4**H**	2	797
29		13	12**L**		378	1**L**	6	27				437
TOTAL	599	183	1,131	1	25,045	313	623	816	70	13	49	28,843

Open contracts Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	213**H**	22	506**H**		8,917	396	1,250**L**	873	111**L**	38**L**	6**L**	12,332
4	167	28	504		8,920	394	1,254	864**L**	113	39	8	12,291**L**
5	116	29	500		9,611	392	1,258	923	113	39	10	12,991
6	93	29	499		9,019	394	1,278	923	113	39	10	12,397
7	86	26	491		8,970	392	1,279	973	113	39	13	12,382
8	84	25	486		9,259	394	1,288	974	113	39	14	12,676
11	81	29	484		10,051**H**	394	1,295	973	117	40	16	13,480**H**
12	79	33**H**	483		9,709	395	1,280	974	120	40	27	13,140
13	85	24	461		9,449	389	1,269	974	128	39	28	12,846
14	74	23	458		9,429	392	1,271	974	128	39	28	12,816
15	85	25	455		9,136	383**L**	1,276	1,094	131	39	28	12,652
18	69	29	448		9,112	389	1,295	1,205	132	39	32	12,750
19	68	27	448		8,863	394	1,303	1,205	134	39	32	12,513
20	61	24	451		8,749	395	1,297	1,205	134	39	32	12,387
21	55	24	449		8,706	397	1,306	1,250	138	40	33	2,398
22	41	24	467		8,608**L**	418**H**	1,331	1,254	141	42**H**	34	12,360
25	27	26	435		8,728	410	1,339	1,251	141	41	35	12,433
26	15	26	431		8,843	410	1,347	1,251	141	41	35	12,540
27	11**L**	24	434	1**H**	8,825	410	1,348	1,253	143**H**	41	39	12,529
28		21	420	1	8,837	415	1,341	1,255**H**	143	42	41**H**	12,516
29		14**L**	419**L**	1	8,853	415	1,349**H**	1,253	143	42	41	12,530

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	518.0		541.0	516.0**L**	541.0**B**	
3	538.0		538.0	531.0	531.0	
4	527.0		540.0	526.0	532.0**B**	534.0**A**
5	547.0		557.0	542.0	557.0**B**	
8	566.0		566.0	558.0	565.0**B**	567.0**A**
9	569.0		570.0	565.0	567.0**B**	569.0**A**
10	575.0		585.0	556.0	556.0**A**	
11	560.0		570.0	560.0	568.0**B**	570.0**A**
12	585.0		585.0	575.0	580.0**B**	582.0**A**
15					586.5**N**	
16	585.0		585.0	580.0	579.0**B**	581.0**A**
17	567.0		574.5	567.0	574.5**B**	
18	576.0		580.0	573.0	573.0**B**	574.0**A**
19	585.0		602.0**H**	585.0	597.0**B**	599.0**A**
22	600.0		600.0	594.0	597.0**B**	599.0**A**
23	592.0		598.0	590.0	592.0**B**	594.0**A**
24	590.0		590.0	590.0	590.0	
25	580.0		584.0	577.0	577.0**A**	
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	520.0		545.0	520.0**L**	545.0	
3	538.0		546.0	535.0	535.0	
4	530.0		544.0	530.0	536.0	
5	545.0	547.0	562.0	542.0	562.0	
8	548.0		571.0	548.0	568.0**B**	570.0**A**
9	573.0		575.0	565.0	570.0**B**	571.0**A**
10	576.0		588.0	560.0	560.0	
11	565.0		573.0	551.0	570.0**B**	572.0**A**
12	581.5		583.0	573.0	583.0**B**	
15	580.0		587.0	577.0	587.0**B**	588.0**A**
16	589.0		592.0	579.0	579.0**B**	581.0**A**
17	576.0		577.0	568.0	575.0	577.0**A**
18	577.0		583.0	575.0	575.0**B**	576.0**A**
19	595.0		605.0**H**	593.0	599.0**B**	601.0**A**
22	602.0		602.0	594.0	598.0**B**	600.0**A**
23	592.0		600.0	590.0	592.0**B**	594.0**A**
24	595.0		595.5	589.0	590.0**B**	592.0**A**
25	582.0		587.0	577.0	577.0	
26	572.0		572.0	555.0	556.0**B**	558.0**A**
29	561.7		562.0	546.0	549.0	
30	550.0	552.0	558.0	549.0	556.0**B**	558.0**A**

November 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					548.0**N**	
3					538.0**N**	
4					540.0**N**	
5					564.0**N**	
8					572.0**N**	
9					574.0**N**	
10					564.0**N**	
11					574.0**N**	
12					586.0**N**	
15					590.0**N**	
16					583.0**N**	
17					580.0**N**	
18					579.0**N**	
19					603.5**N**	
22					602.0**N**	
23					594.0**B**	596.0**A**
24					594.0**N**	
25					581.0**N**	
26					560.0**N**	
29					552.0**N**	
30					561.0**N**	

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	528.0		552.0	525.5**L**	551.0	552.0
3	542.0	543.0	553.0	540.0	541.0	
4	537.0	538.0	556.0	534.0	543.0	
5	553.0		570.0	547.0	567.0	566.0
8	556.0	557.0	594.0	554.0	576.0	575.0
9	580.0	581.0	584.0	569.0	577.0	
10	585.0		597.0	555.0	567.0	566.0
11	570.0		581.0	557.0	577.0	578.0
12	586.0	588.0	596.0	580.0	590.0	589.0
15	587.0	589.0	599.0	582.0	594.0	
16	595.0	596.0	599.0	583.0	588.0	586.0
17	587.0		588.0	574.0	583.0	584.0
18	585.0	586.0	593.0	578.0	583.0	581.0
19	592.0	593.0	613.0**H**	592.0	605.0	607.0
22	607.0	608.0	610.0	598.0	606.0	605.0
23	598.0	599.0	609.0	595.0	600.0	599.0
24	601.0	600.0	604.0	595.0	598.0	
25	589.0	588.0	595.9	582.0	584.0	
26	578.0	575.0	578.0	562.0	563.0	564.0
29	565.0	566.0	570.0	552.0	556.0	555.0
30	558.0	559.0	566.0	555.0	563.0	564.0

February 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	535.0		557.5	535.0**L**	557.5**B**	
3	553.0		558.0	547.0	548.0	547.0
4	543.0		555.0	543.0	548.0**B**	550.0**A**
5	560.0		575.0	558.0	573.0	575.0
8	560.0		595.0	560.0	580.0**B**	582.0**A**
9	587.0		588.0	578.0	582.0**B**	584.0**A**
10	588.0	590.0	602.0	572.0	573.0**B**	
11	577.0		585.0	566.0	585.0	
12	598.0		601.0	589.0	595.0**B**	597.0**A**
15	595.0		602.0	590.0	600.0**B**	601.0**A**
16	603.0		603.0	590.0	592.0**B**	593.0**A**
17	595.0		595.0	582.0	589.0**B**	591.0**A**
18	590.0	591.0	598.0	588.0	588.0**B**	589.0**A**
19	605.0		619.0**H**	604.0	613.0**B**	615.0**A**
22	615.0		615.0	606.0	615.0	
23	604.0	607.0	615.0	604.0	606.0**B**	608.0**A**
24	610.0		610.0	603.0	604.0**B**	606.0**A**
25	598.0		602.0	588.0	590.0**B**	592.0**A**
26	584.0		584.0	568.0	570.0	
29	570.0	575.0	576.0	559.0	563.0	
30	565.0		572.3	562.0	570.0**B**	572.0**A**

April 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	542.0		563.5	538.0**L**	563.5**B**	
3	560.0		562.0	552.0	553.0	552.0
4	548.0	550.0	562.0	548.0	556.0	
5	565.0	563.0	579.0	563.0	579.0	
8	567.0	569.0	604.0	566.0	586.0**B**	588.0**A**
9	594.0		595.0	583.0	589.0	590.0
10	594.0		607.0	570.0	582.0	
11	574.0		594.0	572.0	590.0	
12	600.0	603.0	607.0	595.0	602.0**B**	603.0**A**
15	603.0		612.0	596.0	608.0	
16	611.0		612.0	599.0	599.0	
17	602.0		602.0	588.0	596.0**B**	597.0**A**
18	600.0		603.0	590.0	595.0	
19	610.0		628.0**H**	610.0	621.0	622.0
22	622.0		623.0	612.0	621.0	
23	610.0	612.0	620.0	610.0	614.0	
24	612.0		617.0	610.0	611.0**B**	613.0**A**
25	603.0	605.0	609.0	594.0	597.0**B**	599.0**A**
26	584.0	586.0	590.0	576.0	578.0	576.0
29	578.0	581.0	583.0	564.0	570.0	
30	575.0		579.0	569.0	578.0	

June 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	548.0		569.5	547.0**L**	569.5**B**	
3	568.0		570.0	559.0	559.0	
4	560.0		568.0	560.0	560.0**B**	562.0**A**
5	568.0		588.0	568.0	584.0**B**	586.0**A**
8	578.0		610.0	576.0	592.0**B**	594.0**A**
9	596.0		600.5	590.0	594.0**B**	596.0**A**
10	604.0		614.0	583.0	585.0**B**	
11	586.5	587.0	598.0	578.0	597.0**B**	599.0**A**
12	610.0		615.0	601.0	608.0	610.0
15	610.0		615.0	603.0	613.0**B**	614.0**A**
16	616.0		616.0	605.0	605.0**B**	606.0**A**
17	605.0		605.0	593.0	602.0**B**	604.0**A**
18	603.0		610.9	600.0	600.0	601.0
19	620.0	623.0	634.0**H**	616.0	627.0**B**	629.0**A**
22	630.0		630.0	621.0	626.0**B**	628.0**A**
23	625.0		627.0	618.0	622.0	620.0
24	623.0		624.0	618.0	618.0**B**	620.0**A**
25	615.0	613.0	616.0	603.0	604.0**B**	606.0**A**
26	595.0	600.0	600.0	580.0	582.0**B**	584.0**A**
29	590.0	586.0	590.0	570.0	575.0**B**	576.0**A**
30	579.0		585.0	575.0	584.0	

August 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	555.0		575.5	555.0**L**	575.5**B**	
3	570.0		571.0	565.0	565.0**A**	
4					567.0**N**	
5	573.0	575.0	591.0	573.0	591.0**B**	
8	580.0		602.0	580.0	598.0**B**	600.0**A**
9	605.0		605.0	600.0	600.0**B**	602.0**A**
10	612.0		620.0	591.0	591.0**A**	
11	598.0		605.0	590.0	604.0**B**	605.0**A**
12	615.0		620.0	612.0	615.0**B**	616.0**A**
15	615.0		625.0	610.0	619.0**B**	621.0**A**
16	621.0		623.0	614.0	614.0	
17	612.0		612.0	605.0	609.0**B**	610.0**A**
18					608.0**N**	
19	630.0		638.0**H**	628.0	634.0**B**	636.0**A**
22	635.0		638.0	630.0	633.0**B**	635.0**A**
23					627.0**N**	
24	630.0		630.0	627.0	626.0**B**	628.0**A**
25	615.0		623.0	612.0	612.0**A**	
26	600.0		600.0	589.5	589.5**A**	
29	595.0		598.0	575.0	582.0	
30					590.5**N**	

October 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	560.0		581.5	560.0**L**	581.5**B**	
3	578.0		578.0	571.0	571.0**A**	
4					573.0**N**	
5	585.0		597.0	585.0	597.0**B**	
8	600.0		605.0	600.0	604.0**B**	606.0**A**
9	610.0		610.0	605.0	606.0**B**	608.0**A**
10	622.0		622.0	597.0	597.0**A**	
11					611.0**N**	
12	625.0		625.0	620.0	621.0**B**	623.0**A**
15	620.0		626.5	620.0	626.5**B**	
16	623.0		623.0	618.5	618.5**A**	
17	610.0		616.0	608.0	616.0**B**	
18	625.0		625.0	614.5	614.5**A**	
19	645.0		645.0	645.0	645.0	
22	650.0		650.0**H**	641.0	641.0**A**	
23	635.0		640.0	635.0	634.0**B**	636.0**A**
24					633.0**N**	
25	622.0		622.0	622.0	622.0	
26	610.0		610.0	597.0	596.0**B**	597.0**A**
29	604.0		604.0	588.0	588.0**B**	589.0**A**
30	595.0		600.0	590.0	596.0**B**	598.0**A**

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

December 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	565 0		587 5	565 0**L**	587 5**B**	
3	590 0		590 0	577 0	577 0**A**	
4	575 0		585 0	575 0	578 0**B**	580 0**A**
5	589 0		603 0	589 0	603 0**B**	
8	593 0		620 0	593 0	610 0**B**	612 0**A**
9	615 0		615 0	615 0	615 0	
10	625 0		640 0	606 0	606 0**A**	
11	605 0		620 0	600 0	617 0**B**	618 0**A**
12	635 0		640 0	625 0	628 0**B**	629 0**A**
15	630 0		635 0	625 0	632 0**B**	634 0**A**
16	638 0		638 0	625 0	625 0**A**	
17	615 0		622 5	615 0	622 5**B**	
18	625 0		630 0	621 0	621 0**A**	
19	650 0		655 0**H**	643 0	649 0**B**	651 0**A**
22	646 0		655 0	646 0	647 0**B**	649 0**A**
23	644 0		648 0	644 0	643 0**B**	645 0**A**
24	640 0		644 0	640 0	639 0**B**	641 0**A**
25	635 0		640 0	625 0	625 0	
26	620 0	615 0	620 0	604 0	605 0	604 0
29	608 0		612 0	595 0	594 0**B**	596 0**A**
30	600 0		608 0	598 0	603 0**B**	604 0**A**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	**HOLIDAY**										
2	24	51		2,032	9	48	29	1**L**	1**L**	3	2,198
3	7	77		1,447	29	83	26	6	2	5	1,682
4	19	33		1,988	8**L**	41	13**L**			7	2,109
5	9	49		1,639	14	42	44	4	2	1**L**	1,804
8	9	138		3,208	102	149**H**	70	8		12	3,696
9	9	36		1,296	73	44	30	1	1	2	1,492
10	11	34		3,391**H**	205	97	82	21**H**	2	13	3,856**H**
11	3	30		1,880	403**H**	49	59	2		4	2,430
12	7	22		2,027	88	74	35	5	1	6	2,265
15		14**L**		1,546	25	95	27	6	1	12	1,726
16	4	26		1,450	120	46	20	14		6	1,686
17	5	20		1,715	50	19**L**	33	7	2	5	1,856
~~18~~	6	40		1,175	54	55	24		1	2	1,357
19	16	28		2,342	88	66	40	14	2	11	2,607
22	26	57		1,415	131	91	41	17	1	7	1,786
23	27**H**	50		1,187	29	66	34		2	8	1,403
24	2**L**	24		530**L**	100	31	27	1		6	721**L**
25	11	151		3,218	140	82	50	7	1	10	3,670
26		71		3,332	73	132	142	15	2	15**H**	3,782
29		199**H**		2,209	95	99	156**H**	13	6**H**	15	2,792
30		69		939	63	69	91		5	15	1,251
TOTAL	195	1,219		39,966	1,899	1,478	1,073	142	32	165	46,169

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	**HOLIDAY**										
2	27	427**H**	1**H**	9,405	414	1,350	1,264**L**	144**L**	43	43**L**	13,118
3	17	420	1	9,401	410**L**	1,344	1,265	144	41**L**	48	13,091
4	21	416	1	9,436	416	1,344	1,266	144	41	53	13,138
5	19	418	1	9,637	422	1,358	1,267	147	43	53	13,365
8	22	406	1	9,792	444	1,340	1,265	151	43	59	13,523
9	18	402	1	9,155	446	1,344	1,267	152	44	57	12,886**L**
10	9	391	1	9,134	497	1,360	1,277	167	44	66	12,946
11	6	383	1	9,047	614	1,356	1,275	166	44	70	12,962
12	11	378	1	9,571	624	1,352	1,275	165	45	74	13,496
15	1**L**	374	1	9,772	630	1,335**L**	1,277	171	46	77	13,684
16	4	366	1	9,353	630	1,338	1,275	174	46	82	13,269
17	5	367	1	9,651	617	1,343	1,275	180	46	84	13,569
18	5	337	1	9,701	616	1,341	1,277	180	46	86	13,590
19	15	321	1	10,070	624	1,352	1,285	189	48	87	13,992
22	28**H**	316	1	9,985	637	1,361	1,289	196	49	94	13,956
23	9	289	1	10,074	636	1,369	1,289	196	51	94	14,008
24	9	288	1	10,066	657	1,375	1,296	197	51	99	14,039
25	8	252	1	10,118**H**	675	1,384	1,293	199	51	108	14,089**H**
26		242	1	9,312	675	1,383	1,351	197	53	117	13,331
29		230	1	9,153	677**H**	1,404**H**	1,448	201**H**	59	129	13,302
30		107**L**	1	8,990**L**	668	1,395	1,484**H**	200	62**H**	134**H**	13,041

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

October 1986

Oct	Open		High	Low	Close	
1	554 0		558 0	553 0	558 0	
2	572 0		580 0	569 0	579 0	
3	579 0		579 0	563 0	563 0	
6	573 0		575 0	573 0	575 0	
7	568 0		568 0	565 0	566 0	
8	567 0		575 0	567 0	573 0B	574 0A
9	571 0		571 0	560 0	563 0B	565 0A
10	560 0		565 0	560 0	562 0B	564 0A
13	566 0		567 0	566 0	567 0B	
14	558 0		560 0	558 0	557 0B	559 0A
15	554 0		554 0	554 0	554 0	
16	550 0		553 0	550 0	552 0B	553 0A
17	548 0		555 0	548 0L	555 0	
20	554 0		580 0	553 0	579 0B	581 0A
21	575 0		576 0	573 0	576 0	
22	577 0		583 0H	577 0	580 0B	583 0A
23	580 0		580 0	562 5	562 5A	
24	555 0		562 0	555 0	560 0B	562 0A
27	565 0		565 0	563 0	564 0B	566 0A
28	568 0		570 0	568 0	568 0	
29						
30						
31						

November 1986

Oct	Open		High	Low	Close	
1					560 0N	
2					582 0N	
3					566 0N	
6					578 0N	
7					570 0N	
8					577 0N	
9	560 0		567 0	560 0	567 0B	
10					566 0N	
13					570 0N	
14					560 0N	
15					559 0N	
16					554 5N	
17					560 0N	
20					582 0N	
21					577 0N	
22					584 0N	
23					565 0N	
24	562 5		564 0	562 5	562 0B	564 0A
27					565 0B	567 0A
28					564 0N	
29	556 0		556 0	556 0L	556 0	
30	560 0		570 0H	560 0	570 0	
31	560 0		567 0	560 0	564 0B	565 0A

December 1986

Oct	Open		High	Low	Close	
1	561 0	560 0	564 0	558 0	563 0	564 0
2	566 0		589 0H	565 0	585 0	586 0
3	588 0	589 0	589 0	568 5	570 0	569 0
6	577 0	578 0	584 0	575 0	582 0	581 0
7	578 0	579 0	579 0	570 0	575 0	
8	573 0	574 0	584 0	572 0	580 0	
9	576 0	575 0	577 0	561 0	571 0	
10	567 0	568 0	574 0	567 0	569 0	570 0
13	571 0		574 0	568 0	573 0	
14	568 0	569 0	569 0	560 0	563 0	564 0
15	557 0	558 0	564 0	554 0	562 0	563 0
16	565 0		566 0	556 0	558 0	557 0
17	546 0	549 0	565 0	546 0L	563 0	564 0
20	559 0	560 0	588 0	559 0	585 0	586 0
21	584 0		587 0	577 0	580 0	
22	588 0	589 0	589 0	578 0	587 0	588 0
23	584 0	585 0	589 0	566 0	567 0	568 0
24	565 0	564 0	573 0	561 0	565 0	566 0
27	569 0	570 0	574 0	565 0	567 0	
28	570 0	571 0	573 0	567 0	567 0	
29	561 0	560 0	566 0	556 0	562 0	563 0
30	561 5	561 0	575 0	561 0	573 0	572 0
31	562 0	563 0	569 0	562 0	567 0	568 0

February 1987

Oct	Open		High	Low	Close	
1	567 0		571 0	565 0	569 0B	571 0A
2	573 0		594 0	573 0	592 0	
3	595 0		595 0	576 0	576 0	
6	583 0		590 0	582 0	589 0	587 0
7	585 0		585 0	579 0	581 0B	582 0A
8	582 0		590 0	582 0	586 0B	587 0A
9	581 0	583 0	583 0	569 0	576 0B	578 0A
10	574 0	575 0	581 0	574 0	575 0B	577 0A
13	580 0		580 0	576 0	579 0B	580 0A
14	575 0		575 0	569 0	569 0B	571 0A
15	566 0	564 0	570 0	560 0	568 0B	570 0A
16	572 0		572 0	563 5	563 5A	
17	554 0	556 0	569 0	554 0L	569 0	
20	565 0		592 5	565 0	592 5B	
21	591 0		593 0	586 0	586 0	
22	594 0	595 0	595 0	587 0	593 0B	595 0A
23	590 0	592 0	595 3H	572 0	572 0	
24	569 0		579 0	569 0	572 0B	573 0A
27	577 0		579 0	573 0	574 3	574 0
28	576 0		580 0	573 0	573 0	574 0
29	569 0		571 0	564 0	570 0	
30	567 0	568 0	580 0	567 0	578 0B	580 0A
31	570 0		576 0	570 0	573 0B	575 0A

April 1987

Oct	Open		High	Low	Close	
1	575 0		576 5	572 0	576 5B	
2	580 0	581 0	601 0	580 0	598 0B	599 0A
3	602 0		602 0	583 0	583 0	
6	590 0		597 0	589 0	594 5	
7	593 0	592 0	593 0	584 0	587 0B	589 0A
8	589 0		598 0	588 0	592 0B	594 0A
9	587 0		588 0	573 0	583 0	
10	584 0		585 0	582 0	582 0B	583 0A
13	587 0		587 0	583 0	585 0B	587 0A
14	582 0		582 0	575 0	576 0B	577 0A
15	568 0	570 0	576 0	567 0	575 0B	576 0A
16	578 0		579 0	569 0	570 0	569 0
17	563 0	565 0	575 0	563 0L	575 0	
20	571 0	573 0	599 0	571 0	599 0B	
21	595 0	597 0	600 0	591 0	591 0B	593 0A
22	600 0	603 0	603 0H	593 0	600 0B	601 0A
23	598 0	596 0	600 0	580 0	581 0	580 0
24	575 0	576 0	585 0	574 0	578 0B	580 0A
27	583 0		585 0	579 0	580 0B	581 0A
28	582 0		586 0	581 0	580 0B	581 0A
29	575 0		578 0	571 0	574 0B	575 0A
30	573 0		586 0	573 0	585 0	586 0
31	574 0	575 0	581 0	574 0	580 0	

June 1987

Oct	Open		High	Low	Close	
1	580 0	579 0	583 0	577 0	583 0B	
2	584 0	585 0	607 0	584 0	605 0	
3	607 0		609 0H	590 0	591 0	590 0
6	598 0		602 0	595 0	600 0	601 0
7	599 0		599 0	590 0	594 0B	595 0A
8	593 0		602 0	593 0	599 0B	600 0A
9	593 5		595 0	580 0	588 0B	590 0A
10	588 0		591 0	588 0	589 0	
13	593 0		593 0	588 0	590 0	
14	589 0		589 0	581 0	582 0B	584 0A
15	576 0	578 0	584 0	575 0	581 0B	583 0A
16	583 5		584 0	576 0	576 0	
17	570 0	572 0	583 0	570 0L	581 0B	583 0A
20	581 0		606 0	580 0	606 0	
21	604 0		604 0	598 0	597 0B	599 0A
22	606 0		607 0	598 0	607 0A	
23	601 0	602 0	606 0	587 0	587 0	
24	582 0		592 0	582 0	584 0B	586 0A
27	588 9		592 0	585 0	586 0B	588 0A
28	591 0		591 0	586 5	586 5A	
29	582 0		585 0	577 0	580 0B	581 0A
30	582 0		593 0	582 0	592 0	
31	589 0		589 0	535 0	586 0B	587 0A

August 1987

Oct	Open		High	Low	Close	
1	591 0		591 0	585 0	589 0B	590 0A
2	596 0		613 0	596 0	611 0B	612 0A
3	612 0	610 0	612 0	595 5	595 5A	
6	608 0		608 0	605 0	607 0B	608 0A
7	602 0		602 0	597 0	600 0B	602 0A
8					606 0N	
9	600 0		600 0	590 0	594 0B	596 0A
10	600 0		600 0	595 5	595 5A	
13	600 0		600 0	599 0	599 0A	
14	588 0		588 0	588 0	588 0	
15	580 0		588 5	578 0L	588 5B	
16	587 0		587 0	582 5	582 5A	
17	579 0		588 0	579 0	588 0	
20					612 0N	
21	612 0	615 0	615 0H	605 0	604 0B	606 0A
22	610 0		613 5	610 0	613 5B	
23	605 0		605 0	593 5	593 5A	
24	590 0		595 0	590 0	590 0B	592 0A
27					593 0B	594 0A
28					593 0N	
29	587 0		587 0	587 0	587 0	
30					598 5N	
31					593 0N	

October 1987

Oct	Open		High	Low	Close	
1	595 0		596 0	595 0	596 0B	
2					618 0N	
3	610 0		610 0	602 0	602 0A	
6					614 0N	
7					607 5N	
8					613 0N	
9					601 0N	
10	597 0		600 0	597 0	599 0B	601 0A
13	603 0		605 5	603 0	605 5B	
14	595 0		595 0	595 0	595 0	
15	587 0		595 0	587 0L	595 0B	
16	594 0		594 0	589 0	589 0A	
17					592 0N	
20					618 0N	
21	617 0		617 0	612 0	612 0A	
22					620 0N	
23	620 0		620 0H	600 0	600 0A	
24	597 0		600 0	597 0	596 0B	598 0A
27					599 0B	601 0A
28					599 5N	
29					592 5N	
30					605 0N	
31					599 5N	

December 1987

Oct	Open		High	Low	Close	
1	605 0		605 0	601 0	602 0B	603 0A
2	618 0		622 0	618 0	622 0	
3	622 0		622 0	608 0	608 0	610 0
6	620 0		622 0	618 0	622 0	620 0
7	620 0		620 0	612 0	613 0B	615 0A
8	617 0		620 0	617 0	617 0B	620 0A
9	614 0	617 0	617 0	604 0	606 0B	608 0A
10	608 0		613 0	608 0	607 0B	609 0A
13	610 0		612 0	610 0	612 0B	
14	602 0		602 0	600 0	601 0B	603 0A
15	595 0	598 0	600 0	595 0	600 0	
16	600 0		601 0	595 0	595 0A	
17	592 0		600 0	592 0L	597 0B	599 0A
20	610 0		623 0	610 0	623 0B	
21	625 0	624 0	625 0	619 0	619 0A	
22	625 0		626 5	620 0	626 5B	
23	625 0		628 0H	606 5	606 5A	
24	602 0		609 0	600 0	602 0B	604 0A
27	610 0		612 0	606 5	606 5A	
28	612 0		612 0	606 5	606 5	
29	605 0		605 0	600 0	600 0	
30	600 0		611 5	600 0	611 5B	
31	600 0	603 0	608 0	600 0	605 0B	607 0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Volume of sales Reported in contracts

Oct	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	18		753	44	32	229**H**	43**H**	4	4	1,127
2	11		1,635	74	91	36	19		2	1,870
3	6		906	54	82	40	4	1**L**	12	1,105
6	13		521	22	32	107	3		20	718
7	9		617	24	38	4**L**	2		12	706
8	1**L**		527	7**L**	13	9			1**L**	558
9	11	1**L**	1,307	85	83	46	14		13	1,560
10	2		706	24	7**L**	9	5	1	7	761
13	2		107**L**	25	10	9	1**L**	1	3	158**L**
14	14		537	11	30	16	6	1	5	620
15	1		840	77	97	33	6	1	9	1,064
16	15		412	28	89	53	12	6**H**	7	622
17	9		1,200	106	63	21	4		15	1,418
20	6		2,734**H**	24	100**H**	30			4	2,898**H**
21	3		936	107	58	10	6	1	9	1,130
22	2		765	75	37	19	1		5	904
23	1		1,195	35	55	64	19	1	8	1,378
24	12	2	709	56	84	26	1	1	9	900
27	15		420	42	36	42			4	559
28	21**H**		256	19	25	15			8	344
29		1	1,376	123**H**	40	48	1		27	1,616
30		1	1,240	15	27	26			76	1,385
31		11**H**	986	16	95	23			224**H**	1,355
TOTAL	172	16	20,685	1,093	1,224	917	147	18	484	24,756

Open contracts Reported in contracts

Oct	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	61**H**	1**L**	8,694	671**L**	1,401**L**	1,688**L**	202**L**	66**L**	135	12,919
2	55	1	9,108**H**	699	1,413	1,690	207	66	134**L**	13,373
3	40	1	8,849	714	1,415	1,693	204	67	143	13,126
6	45	1	8,868	717	1,419	1,768	204	67	156	13,245
7	37	1	8,880	714	1,421	1,765	206	67	161	13,252
8	35	1	8,953	717	1,423	1,768	206	67	162	13,332
9	35	2	9,085	721	1,412	1,768	207	67	173	13,470**H**
10	33	2	8,960	741	1,408	1,768	209**H**	68**H**	177	13,366
13	30	2	8,952	750	1,415	1,768	209	68	179	13,373
14	27	2	8,758	756	1,412	1,771	203	67	181	13,177
15	23	2	8,666	750	1,428	1,775	203	66	188	13,101
16	32	2	8,557	761	1,424	1,808	203	66	194	13,047
17	32	2	8,475	763	1,446	1,809	207	66	195	12,995
20	25	2	8,345	765	1,489	1,811	207	66	199	12,909
21	21	2	8,265	824	1,491	1,810	206	67	204	12,890
22	19	2	7,836**L**	814	1,495	1,810	206	67	203	12,452**L**
23	17	2	7,978	821	1,507	1,828	206	68	210	12,637
24	23	2	7,873	818	1,517	1,828	207	68	215	12,551
27	14	2	7,839	810	1,529	1,851	207	68	216	12,536
28	4**L**	2	7,859	816	1,537	1,856	207	68	222	12,571
29		3	8,175	830	1,550	1,870	207	68	241	12,944
30		4	8,365	830	1,561**H**	1,883**H**	207	68	245	13,163
31		8**H**	8,112	841**H**	1,561	1,876	207	68	362**H**	13,035

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

November 1986

Nov	Open		High	Low	Close	
3	576 0		576 0	572 0	572 0**A**	
4					573 0**N**	
5					562 5**N**	
6	565 0		575 0	565 0	575 0**B**	
7	570 0		577 0	570 0	577 0**B**	
10	580 0		583 0**H**	575 0	575 0	
11	568 0		575 0	568 0	575 0**B**	
12	568 0		580 0	568 0	580 0	
13	575 0		580 0	575 0	580 0**B**	
14					568 0**N**	
17	555 0		560 0	550 0	550 0**A**	
18					556 0**N**	
19	552 5		552 5	545 0	545 0**B**	546 0**A**
20	540 0		540 0	540 0	540 0	
21	538 0		538 0	520 0**L**	520 0**B**	522 0**A**
24	523 0		523 0	523 0	523 0	
25						
26						
27	**HOLIDAY**					
28						

December 1986

Nov	Open		High	Low	Close	
3	570 0	571 0	579 0	570 0	573 0	572 0
4	578 0	579 0	581 0	575 0	576 0	575 0
5	572 0	573 0	573 0	562 0	565 0	
6	566 0	568 0	578 0	565 0	577 0	578 0
7	576 0	577 0	583 0	576 0	579 0	
10	584 0		586 0	572 0	575 0	576 0
11	575 0	577 0	579 0	570 0	578 0	
12	580 0	578 0	583 0	573 0	582 0	
13	582 0	583 0	585 0	578 0	583 0	
14	585 0	587 0	587 0**H**	569 0	569 0	570 0
17	565 0		565 0	550 0	551 0	550 0
18	553 0	554 0	558 0	551 0	556 0	557 0
19	558 0	559 0	559 0	543 0	546 0	547 0
20	545 0		548 0	539 0	541 0	543 0
21	543 0	544 0	546 0	519 0**L**	521 0	522 0
24	526 0	525 0	531 0	521 0	525 0	
25	524 0	522 0	531 0	522 0	528 0	
26	526 0		532 0	522 0	524 0	523 0
27	**HOLIDAY**					
28	537 0	535 0	537 0	532 0	536 0	

January 1987

Nov	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19	557 0		559 0**H**	550 0	550 0**A**	
20					546 0**N**	
21	540 0		540 0	525 0**L**	525 0	
24	530 0		530 0	529 0	529 0**A**	
25					531 0**N**	
26	528 0		528 0	528 0	528 0**A**	
27	**HOLIDAY**					
28					540 0**N**	

February 1987

Nov	Open		High	Low	Close	
3	579 0		584 0	579 0	580 0	
4	586 0		587 0	581 0	581 0	
5	580 0		580 0	570 0	571 0**B**	572 0**A**
6	572 0		582 0	572 0	582 0	
7	585 0		590 0	585 0	585 0**B**	586 0**A**
10	590 0	591 0	593 0	578 0	581 0	582 0
11	582 0		584 5	578 0	584 5**B**	
12	585 0	587 0	589 0	580 0	587 0**B**	589 0**A**
13	590 0		591 0	586 0	591 0	590 0
14	592 0	594 0	594 0**H**	576 0	576 0	577 0
17	571 0	572 0	572 0	556 0	556 0	
18	558 0	560 0	564 3	558 0	562 0**B**	563 0**A**
19	563 0		564 0	548 0	553 0	
20	551 0	552 0	554 0	547 0	548 0	549 0
21	550 0	552 0	553 0	527 0**L**	528 0	529 0
24	532 0	533 0	537 0	530 0	531 0	
25	529 0	530 0	537 0	529 0	535 0	536 0
26	534 0	535 0	540 0	529 0	530 0**B**	531 0**A**
27	**HOLIDAY**					
28	542 0	543 0	546 0	539 0	544 0	

April 1987

Nov	Open		High	Low	Close	
3	585 0		590 0	585 0	586 0**A**	
4	590 0	591 0	593 0	589 0	589 0	
5	584 0	585 0	585 0	575 0	577 0**B**	579 0**A**
6	581 0	580 0	590 0	578 0	588 0	
7	590 0		595 0	590 0	591 0	
10	595 0	597 0	598 0	585 0	588 0**B**	589 0**A**
11	588 0	589 0	592 0	583 0	591 0	
12	591 0	592 0	596 0	585 0	593 0	
13	594 0	595 0	596 0	591 0	594 0**B**	596 0**A**
14	598 0	600 0	600 0**H**	582 0	582 0	
17	576 0	578 0	578 0	561 0	564 0	
18	567 0	566 0	570 0	565 0	568 0	569 0
19	572 0	573 0	573 0	555 0	558 0	559 0
20	557 0	558 0	560 0	553 0	554 0	555 0
21	559 0		560 0	532 0**L**	534 0	535 0
24	538 0	540 0	543 0	535 0	537 0	538 0
25	537 0	538 0	544 0	536 0	541 0	542 0
26	542 0	541 0	547 0	535 0	538 0	537 0
27	**HOLIDAY**					
28	549 0	550 0	552 0	546 0	548 0	549 0

June 1987

Nov	Open		High	Low	Close	
3	591 0		597 0	591 0	592 0**B**	593 0**A**
4	596 9		600 0	595 0	594 0**B**	596 0**A**
5	591 0	592 1	592 1	584 0	584 0**B**	585 0**A**
6	588 0		595 0	585 0	594 0	
7	600 0		602 0	595 0	600 0	
10	605 0		605 0**H**	590 0	594 0**B**	596 0**A**
11	595 0		597 5	591 0	597 5**B**	
12	599 0		600 0	593 0	600 0	
13	600 0		602 0	598 0	600 0**B**	602 0**A**
14	603 0	605 0	605 0	586 0	586 0**B**	
17	582 0	583 0	584 0	569 0	569 0	
18	572 0	574 0	577 0	570 5	575 0	
19	579 0		579 0	560 0	566 0	
20	563 0	561 0	566 0	557 0	561 0**B**	562 0**A**
21	565 0		565 0	538 0**L**	540 0	542 0
24	544 0	545 0	550 0	541 0	544 5	
25	542 0	543 0	551 0	542 0	548 0	
26	548 0		551 0	541 0	545 0	544 0
27	**HOLIDAY**					
28	557 0		557 0	552 0	555 0	554 0

August 1987

Nov	Open		High	Low	Close	
3					599 0**A**	
4	600 0		605 0	600 0	600 0**B**	602 0**A**
5					591 0**N**	
6					600 5**N**	
7	605 0		605 0	605 0	605 0	
10	610 0		610 0**H**	598 0	601 0**B**	602 0**A**
11	598 0		604 0	598 0	604 0**B**	
12	600 0		606 0	600 0	606 0**B**	
13					607 0**N**	
14	590 0	593 0	593 0	590 0	590 0	593 0
17	586 0		586 0	575 0	577 0	575 0
18	585 0		585 0	578 0	580 0**B**	581 0**A**
19	580 0		580 0	572 5	572 5**A**	
20	565 0	568 0	575 0	565 0	568 0	
21	569 0		569 0	547 0**L**	547 0**B**	549 0**A**
24	553 0		558 0	550 0	551 0	
25	550 0		555 0	550 0	553 0**B**	554 0**A**
26	553 0		558 0	550 0	549 0**B**	551 0**A**
27	**HOLIDAY**					
28	562 0		565 0	562 0	561 0**B**	563 0**A**

October 1987

Nov	Open		High	Low	Close	
3					605 5**A**	
4					607 5**N**	
5					597 5**N**	
6	600 0		607 0	600 0	607 0**B**	
7					611 5**N**	
10					608 0**N**	
11	604 0		610 5	604 0	610 5**B**	
12	610 0		612 0**H**	607 0	612 0**B**	
13					613 0**N**	
14					597 0**N**	
17	590 0		590 0	582 0	580 0**B**	582 0**A**
18	585 0		586 5	585 0	586 5**B**	
19	590 0		590 0	579 0	579 0**A**	
20	577 0		580 0	574 5	574 5**A**	
21	580 0		580 0	553 0**L**	554 0**B**	555 0**A**
24	560 0		560 0	557 5	557 5**A**	
25	560 0		560 0	560 0	559 0**B**	561 0**A**
26	561 0		561 0	555 0	556 0**B**	557 0**A**
27	**HOLIDAY**					
28	565 0		567 5	565 0	567 0**B**	568 0**A**

December 1987

Nov	Open		High	Low	Close	
3	611 0		617 0	611 0	611 0**B**	613 0**A**
4	619 0		619 0	616 0	616 0	
5	610 0		611 0	603 0	603 0**B**	605 0**A**
6	607 0	608 0	613 5	607 0	613 5**B**	
7	617 0		619 0	617 0	617 0**B**	619 0**A**
10	620 0		625 0**H**	612 0	614 0**B**	615 0**A**
11	613 5		617 0	610 0	617 0**B**	
12	620 0		620 0	615 0	617 0**B**	619 0**A**
13	620 0		620 0	617 0	618 0**B**	620 0**A**
14	620 0		625 0	605 0	604 0**B**	606 0**A**
17	602 0	600 0	602 0	590 0	589 0**B**	591 0**A**
18	595 0		595 0	590 0	592 0**B**	593 0**A**
19	594 0	595 0	595 0	585 0	585 0**B**	586 0**A**
20	585 0	583 0	585 0	580 0	580 0**B**	582 0**A**
21	583 0	585 0	585 0	557 0**L**	560 0**B**	562 0**A**
24	563 0	565 0	568 0	558 0	564 0	
25	563 0		568 0	558 0	566 0**B**	568 0**A**
26	566 0		570 0	560 0	562 0**B**	564 0**A**
27	**HOLIDAY**					
28	575 0		575 0	572 0	572 0**B**	576 0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	February 1988					April 1988			
Nov	Open	High	Low	Close		Open	High	Low	Close
3									
4									
5	619.0	619.0	610.5	610.5**A**					
6				620.0**N**					
7				624.0**N**					
10	625.0	625.0**H**	620.0	620.0**B**	622.0**A**				
11				623.5**N**					
12				624.0**N**					
13				625.0**N**					
14				611.0**N**					
17	605.0	608.0	600.0	600.0**A**					
18	600.0	600.0	598.5	598.5**A**					
19	605.0	605.0	592.0	592.0**A**					
20	592.0	592.0	587.5	587.5**A**					
21				567.5**N**					
24	570.0	570.0	570.0	570.0					
25	570.0	570.0	570.0	569.0**B**	571.0**A**				
26	570.0	573.0	569.5**L**	569.5**A**		578.0	578.0**H**	576.0**L**	576.0**A**
27	**HOLIDAY**					**HOLIDAY**			
28	580.0	580.0	580.0	579.0**B**	581.0**A**				587.0**N**

Volume of sales Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
3	1**L**	1,300		130	25**L**	24			883**H**			2,363
4		565		156	32	27	8		4**L**			792
5		967		73	88	26			84	27**H**		1,265
6	5	470**L**		88	111	16**L**		1**L**	60			751
7	5	2,209		93	47	41	1**L**		82			2,478
10	6	3,213		54**L**	250	77	2		113	8		3,723
11	1	553		77	142	51	4	4	27			859
12	6	3,448**H**		567	67	25	1	2	25			4,141
13	3	478		69	41	37			47			675**L**
14		3,028		101	95	83	2		39			3,348
17	19**H**	2,546		887	306	124	7	1	117	5		4,012
18		1,470		177	894**H**	133	9		72	3		2,758
19	3	1,785	8**H**	656	179	175	2	7	236	2		3,053
20	2	945		124	182	125	7	5	173	8		1,571
21	8	1,611	2	396	566	275	20	11	237	1**L**		3,127
24	2	1,786	6	581	233	389	16	3	276	1		3,293
25		2,409		730	511	607	14	3	336	1		4,611
26		2,605	1**L**	586	438	777**H**	23**H**	13**H**	380	3	1**H**	4,827
27	**HOLIDAY**											
28		2,711		2,323**H**	259	125	7	1	101	8		5,535**H**
TOTAL	61	34,099	17	7,868	4,466	3,137	123	51	3,292	67	1	53,182

Open contracts Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
3	7	7,154		851**L**	1,567**L**	1,880**L**	207	68**L**	1,222**L**			12,956**L**
4	5	7,208		883	1,572	1,885	204**L**	68	1,225			13,050
5	5	7,317		905	1,579	1,886	204	68	1,279	26**L**		13,269
6	6	7,127		914	1,588	1,893	204	68	1,328	26		13,154
7	7	8,387		967	1,601	1,906	204	68	1,379	26		14,545
10	8	7,502		972	1,626	1,925	205	68	1,498	34		13,838
11	3	6,928		970	1,694	1,935	207	68	1,505	34		13,344
12	4	8,656**H**		1,174	1,699	1,948	206	70	1,525	34		15,316**H**
13	7	8,500		1,139	1,707	1,951	206	70	1,539	34		15,153
14	4	6,800		1,164	1,729	1,963	207	70	1,564	34		13,535
17	22**H**	6,938		1,219	1,839	1,979	212	71	1,593	38		13,911
18	4	6,493		1,285	2,081	2,038	220	71	1,630	38		13,860
19	2	5,973		1,304	2,093	2,098	221	77	1,754	40		13,562
20	3	5,508		1,342	2,134	2,163	226	82	1,844	44		13,346
21	5	5,288	2**L**	1,439	2,320	2,311	235	86	1,973	45		13,704
24	1**L**	4,544	7	1,763	2,412	2,508	240	87	2,007	45		13,614
25		3,696	7	2,283	2,840	2,708	251	90	2,229	46		14,150
26		2,576	8**H**	2,638	3,087	2,979	268	103**H**	2,408	49	1**H**	14,117
27	**HOLIDAY**											
28		1,705**L**	8	3,655**H**	3,154**H**	3,044**H**	273**H**	103	2,433**H**	51**H**	1	14,427

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

December 1986

Dec	Open		High	Low	Close	
1	547.0		547.0	538.0	545.0	546.0
2	543.0	541.0	543.0	532.0	532.0	
3	528.0		542.0	528.0	538.0**B**	539.0**A**
4	535.0		539.0	530.0	533.0	535.0
5	535.0	536.0	537.0	533.0	534.0	
8	537.0		538.0	532.0	536.0**B**	538.0**A**
9	534.0		536.0	530.0	532.0	
10	535.0		540.0	534.0	536.0**B**	537.0**A**
11	533.0	535.0	540.0	533.0	538.0**B**	540.0**A**
12	538.0		540.0	536.0	539.0**B**	540.0**A**
15	544.0	545.0	550.0**H**	544.0	547.0**B**	548.0**A**
16	545.0		545.0	532.0	534.0**B**	536.0**A**
17	536.0	537.0	539.0	532.0	535.0**B**	536.0**A**
18	535.0		540.0	530.0	539.0**B**	541.0**A**
19	537.0		540.0	533.0	535.0**B**	537.0**A**
22	538.0		541.0	534.0	536.0**B**	538.0**A**
23	536.0		536.0	526.0	529.0	
24	528.0		530.0	527.0	527.0	
25	**HOLIDAY**					
26	530.0		530.0	525.0**L**	526.0**B**	
29						
30						
31						

January 1987

Dec	Open		High	Low	Close	
1	547.0		547.0**H**	545.0	546.0**B**	547.0**A**
2					536.0**A**	
3	538.5		541.0	538.5	541.0**B**	
4					537.0**N**	
5					537.0**N**	
8					539.0**N**	
9					533.0**N**	
10					538.0**N**	
11					540.0**B**	542.0**A**
12					541.0**N**	
15					549.0**N**	
16	536.0		536.0	536.0	536.0**B**	538.0**A**
17					537.0**N**	
18					541.0**N**	
19					537.0**N**	
22					537.0**B**	539.0**A**
23					529.0**B**	531.0**A**
24					530.0**N**	
25	**HOLIDAY**					
26	527.0		527.0	527.0	527.0**B**	
29	530.0		530.0	525.0	527.0**B**	529.0**A**
30	530.0		530.0	523.0**L**	526.0**B**	527.0**A**
31	525.0		545.0	525.0	538.0**B**	542.0**A**

February 1987

Dec	Open		High	Low	Close	
1	555.0	554.0	555.0	544.0	550.0	
2	548.0	549.0	549.0	538.0	539.0	
3	536.0		548.0	536.0	544.0	545.0
4	542.0		545.0	537.0	540.0	541.0
5	544.0		545.0	540.0	542.0	543.0
8	542.0		544.0	536.0	542.0	
9	542.0		542.0	536.0	536.0	
10	537.0	538.0	550.0	537.0	541.0	542.0
11	539.0		545.0	537.0	543.0**B**	545.0**A**
12	543.0		546.0	542.0	544.0	545.0
15	555.0	556.0	556.0**H**	551.0	553.0	552.0
16	552.0	553.0	553.0	533.0	540.0	
17	543.0		543.0	537.0	539.0**B**	541.0**A**
18	540.0		546.0	536.0	544.0**B**	545.0**A**
19	543.0		544.0	538.0	540.0	
22	546.0		546.0	539.0	541.0**B**	542.0**A**
23	540.0		540.0	530.0	530.0	531.0
24	532.0	533.0	535.0	531.0	533.0	
25	**HOLIDAY**					
26	534.0		534.0	534.0	533.0**B**	535.0**A**
29	532.0		535.0	530.0	532.0**B**	533.0**A**
30	535.0		535.0	527.0**L**	529.0**B**	531.0**A**
31	530.0	532.0	552.0	529.0	543.0	545.0

April 1987

Dec	Open		High	Low	Close	
1	559.0	560.0	560.0	550.0	557.0	556.0
2	554.0	555.0	556.0	544.0	546.5	546.0
3	543.5	544.0	555.0	543.0	551.0	
4	550.0		550.0	543.0	547.0	
5	550.0	551.0	551.0	547.0	547.0	548.0
8	549.0	550.0	551.0	543.0	547.0**B**	549.0**A**
9	548.0		548.0	542.0	543.0	542.0
10	542.0		554.0	542.0	547.0	548.0
11	545.0	543.0	550.0	543.0	550.0	
12	549.0	550.0	553.0	547.0	550.0**B**	552.0**A**
15	562.0	563.0	563.0**H**	556.0	559.0	558.0
16	559.0		559.0	540.0	546.0	
17	548.0		548.0	542.0	546.0	547.0
18	547.0		551.0	543.0	551.0	
19	550.0		551.0	544.0	547.0	546.0
22	551.0		554.0	546.0	548.0	
23	547.0		548.0	536.0	537.0	
24	537.0		541.0	537.0	538.0	539.0
25	**HOLIDAY**					
26	538.0		540.0	538.0	538.5	
29	540.0		541.0	537.0	539.0	
30	538.0		538.0	535.0**L**	536.5	
31	537.0		558.0	535.0	548.0	550.0

June 1987

Dec	Open		High	Low	Close	
1	565.0	568.0	568.0**H**	558.0	563.0	
2	560.0		561.0	550.0	551.0**B**	553.0**A**
3	550.0	549.0	560.0	549.0	557.0**B**	558.0**A**
4	553.0		555.0	550.0	553.0**B**	554.0**A**
5	553.0		557.0	552.0	553.0**B**	555.0**A**
8	555.0		557.0	550.0	554.0	
9	551.5		554.0	548.0	549.0	
10	558.0		560.0	553.0	554.0**B**	555.0**A**
11	552.5		556.0	550.0	555.0**B**	557.0**A**
12	555.0		559.0	555.0	557.0**B**	558.0**A**
15	565.0	567.0	567.0	563.0	564.0**B**	566.0**A**
16	563.0		564.0	546.0	552.0**B**	553.0**A**
17	552.0		554.0	549.0	552.0**B**	553.0**A**
18	553.0		557.0	550.0	556.5**B**	557.5**A**
19	556.0		558.0	553.0	552.0**B**	554.0**A**
22	557.0		560.0	552.0	554.0**B**	555.0**A**
23	552.0		552.0	542.0**L**	545.0	
24	545.0		547.0	543.0	544.0	
25	**HOLIDAY**					
26	546.0		546.0	544.0	544.0**B**	
29	545.0		545.0	543.0	544.0**B**	546.0**A**
30	544.0		545.0	542.0	543.0	
31	545.0		560.0	545.0	554.0**B**	555.0**A**

August 1987

Dec	Open		High	Low	Close	
1	570.0		570.0	567.0	569.0**B**	570.0**A**
2	568.0		568.0	558.5	558.5**A**	
3	565.0		565.0	564.0	564.0**A**	
4					559.0**B**	560.0**A**
5	560.0		560.0	560.0	560.0	
8	556.0		561.0	556.0	559.0**B**	561.0**A**
9	557.0		557.0	556.0	555.0**B**	556.0**A**
10	565.0		565.0	561.0	561.0**A**	
11					562.0**N**	
12	564.0		564.0	564.0	563.0**B**	565.0**A**
15	572.0		572.0**H**	571.0	571.0**B**	572.0**A**
16					559.0**N**	
17					559.0**B**	560.0**A**
18					564.0**N**	
19					559.5**N**	
22	565.0		565.0	560.0	560.0**B**	562.0**A**
23	555.0		555.0	551.0	551.0**A**	
24	555.0		555.0	550.0	550.5	
25	**HOLIDAY**					
26	552.0		552.0	552.0	551.0**B**	
29	552.0		552.0	552.0	551.0**B**	553.0**A**
30	550.0		550.0	549.0**L**	549.0	
31	549.0		563.0	549.0	560.0**B**	562.0**A**

October 1987

Dec	Open		High	Low	Close	
1					576.0**N**	
2					565.0**A**	
3	567.5		570.5	567.5	570.5**B**	
4					565.0**B**	567.0**A**
5					566.5**N**	
8					566.0**N**	
9					562.0**N**	
10					567.5**N**	
11					568.0**N**	
12					570.5**N**	
15	578.0		578.0**H**	578.0	578.0	
16					565.5**N**	
17	568.0		568.0	565.0	565.0**B**	567.0**A**
18					570.5**N**	
19					566.0**N**	
22	571.0		571.0	567.5	567.0**B**	568.0**A**
23	556.0		556.0	556.0**L**	555.0**B**	557.0**A**
24					557.0**N**	
25	**HOLIDAY**					
26					558.0**N**	
29					558.5**A**	
30					555.0**A**	
31					567.5**N**	

December 1987

Dec	Open		High	Low	Close	
1	584.0		584.0	580.0	582.0**B**	583.0**A**
2	582.0		582.0	570.0	571.0**B**	572.0**A**
3	568.0		580.0	568.0	576.0**B**	578.0**A**
4	578.0		578.0	568.0	572.0**B**	573.0**A**
5	572.0		575.0	572.0	572.0**B**	574.0**A**
8	575.0		575.0	568.0	571.0**B**	573.0**A**
9	570.0		570.0	568.0	568.0**B**	569.0**A**
10	568.0	570.0	582.0	568.0	573.0**B**	574.0**A**
11	571.0		578.0	570.0	573.0**B**	575.0**A**
12	574.0		578.0	574.0	578.0	
15	585.0		588.0**H**	583.0	584.0**B**	585.0**A**
16	583.0		585.0	572.0	572.0**A**	
17	572.0	575.0	575.0	570.0	572.0**B**	573.0**A**
18	573.0		577.0	573.0	576.0**B**	578.0**A**
19	577.0		577.0	573.0	572.0**B**	573.0**A**
22	575.0		575.0	574.0	573.0**B**	575.0**A**
23	568.0		568.0	563.0	563.0**B**	565.0**A**
24	566.0		568.0	564.0	564.0	
25	**HOLIDAY**					
26					565.0**N**	
29	568.0		568.0	563.0	564.0**B**	566.0**A**
30	570.0		570.0	562.0	562.0**A**	
31	561.0		577.0	561.0**L**	573.0**B**	575.0**A**

February 1988

Dec	Open		High	Low	Close	
1	588.0		589.0**H**	588.0	589.0**B**	
2	582.0		582.0	577.0	577.0**B**	579.0**A**
3					583.5**N**	
4					578.0**B**	580.0**A**
5					579.5**N**	
8	580.0		580.0	578.0	578.0**A**	
9					575.0**N**	
10					580.5**N**	
11					580.0**N**	
12					583.5**N**	
15					591.0**N**	
16	583.0		583.0	578.5	576.5	
17					579.0**N**	
18					583.5**N**	
19	583.0		583.0	579.0	579.0**A**	
22					580.5**N**	
23					570.5**A**	
24					570.0**N**	
25	**HOLIDAY**					
26					571.0**N**	
29	573.0		573.0	570.0**L**	571.0**B**	572.0**A**
30	575.0		575.0	570.0	570.0**A**	
31	572.5		580.0	572.5	580.0**B**	581.0**A**

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

April 1988

Dec	Open	High	Low	Close	
1				595.5**N**	
2	595.0	595.0**H**	584.5	584.0**B**	585.0**A**
3				590.0**N**	
4				585.0**B**	586.0**A**
5	586.0	586.0	586.0	585.0**B**	587.0**A**
8				584.0**N**	
9				581.5**N**	
10				587.0**N**	
11				586.0**N**	
12				590.0**N**	
15				597.5**N**	
16	585.0	585.0	585.0	585.0	
17				585.5**N**	
18				590.0**N**	
19	585.0	585.5	585.0	585.5**B**	
22				587.0**N**	
23	580.0	580.0	577.0**L**	577.0**A**	
24	578.0	578.0	578.0	578.0	
25	**HOLIDAY**				
26				578.0**N**	
29	582.0	582.0	580.0	579.0**B**	581.0**A**
30				575.0**N**	
31				587.0**N**	

Volume of sales Reported in contracts

Dec	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
1	582	1**L**	828	284	65	6		34	6		1,806
2	531		655	178	41	2		12	5	1**L**	1,425
3	31	1	204	76	33	1**L**	1**H**	15			362
4	46		150	62	18			6			·282
5	32		92	53	17	1		7		2**H**	204
8	104		147	60	22	2		14	1**L**		350
9	34		157	59	21	2		5			278
10	46		143	93	22	5		18			327
11	451		470	73	15			8			1,017
12	24**L**		108	134	13	2		10			291
15	238		1,065	605	35	4	1	57			2,005
16	320	8	582	471	170**H**			72**H**	201**H**	2	1,826
17	679**H**		624	146	26		1	15			1,491
18	28		1,739**H**	1,512**H**	9			8			3,296**H**
19	34		136	75	10			1**L**	2	1	259
22	91		118	94	41	4	1	4			353
23	26		219	564	79	10**H**	1	29		1	929
24	40		37	94	127	3		11		1	313
25	**HOLIDAY**										
26	32	15	7**L**	12**L**	4**L**	1					71**L**
29		22**H**	54	534	26	1		6	9	2	654
30		22	100	132	29	6		3	2		294
31		15	147	294	38	8		10	3		515
TOTAL	3,369	84	7,782	5,605	861	58	5	345	229	10	18,348

Open contracts Reported in contracts

Dec	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
1	735**H**	8	3,597	3,188	3,052	273**L**	103**H**	2,441	54**L**	1**L**	13,452**H**
2	503	8	3,709**H**	3,180**L**	3,055	274	103	2,445	58	2	13,337
3	442	8	3,668	3,202	3,061	275	102	2,457	58	2	13,275
4	395	8	3,622	3,195	3,061	275	102	2,454	58	2	13,172
5	386	8	3,594	3,196	3,063	275	102	2,445	58	4	13,131
8	325	8	3,607	3,211	3,062	274	102	2,447	59	4	13,099
9	322	8	3,596	3,218	3,063	276	102	2,450	59	4	13,098
10	318	8	3,584	3,229	3,067	275	102	2,451	59	4	13,097
11	295	8	3,581	3,237	3,064	275	102	2,451	59	4	13,076
12	275	8	3,567	3,264	3,069	273	102	2,453	59	4	13,074
15	255	8	3,348	3,207	3,071	276	101**L**	2,417**L**	59	4	12,746
16	481	5**L**	3,092	3,251	3,094**H**	276	101	2,473	204	6	12,983
17	205	5	3,050	3,243	3,068	276	102	2,463	204	6	12,622
18	57	5	2,399**L**	3,825	3,057	276	102	2,467	204	6	12,398
19	51	5	2,424	3,833	3,065	276	102	2,468	204	7	12,435
22	56	5	2,438	3,784	3,043	277	103	2,477	204	7	12,394**L**
23	46	5	2,486	3,936	3,025**L**	286	103	2,482	204	8	12,581
24	31	5	2,478	3,953	3,038	287	103	2,480	204	9	12,588
25	**HOLIDAY**										
26	17**L**	17	2,474	3,956	3,037	288	103	2,480	204	9	12,585
29		32	2,475	4,126	3,039	289	103	2,481	212	11**H**	12,768
30		39**H**	2,478	4,146**H**	3,039	291	103	2,484**H**	214	11	12,805
31		21	2,464	4,119	3,045	292**H**	103	2,478	215**H**	11	12,748

Highlights

Options on Silver futures
Chicago Board of Trade

Basic trading unit	One CBOT 1,000-ounce Silver futures contract of a specified contract month
Description	At any time prior to expiration, the buyer of one 1,000-ounce silver futures option may exercise the option to assume a position in one 1,000-ounce silver futures contract of a specified contract month at the option's strike price; upon exercise, the seller of the option assumes an opposite position in one silver futures contract of a specified contract month at the option's strike price.
Strike price	Trading shall be conducted with strike prices in integral multiples of 25 cents per troy ounce for strike prices below $8; however, strike price intervals will be raised to 50 cents for strike prices from $8 to $20; and $1 when strike prices are at or above $20
Premium payment	The premium must be paid in full by each retail option customer to his or her commission merchant when the option is purchased or within a reasonable time thereafter
Price quotation	Multiples of tenths of a cent per troy ounce ($1 per contract)
Daily price limit	Same as daily trading limit for 1,000-ounce silver futures, currently 50 cents per troy ounce above or below the prior day's settlement premium, equivalent to $500 per contract
Exercise	A 1,000-ounce Silver futures option may be exercised on any business day prior to expiration provided notice is given to the Board of Trade Clearing Corporation by 8:00 p.m. (Chicago time). The Board of Trade Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Board of Trade Clearing Corporation will establish a futures position for the buyer (long if the option is a call and short if the option is a put) and an opposite futures position for the seller at the strike price before the opening of trading on the following business day.
Last trading day	Options cease trading in the month prior to the futures contract delivery month. Options stop trading at 12:00 p.m. on the last Friday that precedes, by at least five business days, the first notice day for the corresponding futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day. After the close of trading on the last day of trading, each open long option for which the exercise price is at least 50 cents per ounce greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	8:05 a.m. to 1:25 p.m. Chicago time
Ticker symbols	AC calls AP puts

OPTIONS ON SILVER FUTURES

Call options pramiums Open, high, low, and close Cents per troy ounce

86Feb Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				16.0**N**
3				17.0**N**
6				19.0**N**
7				24.0**N**
8				24.0**N**
9				40.0**N**
10				36.0**N**
13				27.0**N**
14				27.0**N**
15				40.0**N**
16				40.0**N**
17				41.0**N**
20				41.0**N**
21				43.0**N**
22				41.0**N**
23	41.0	41.0**H**	41.0**L**	41.0
24				52.0**N**
27				
28				
29				
30				
31				

86Feb Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	5.0	5.0	4.0**L**	4.5**B**
3	5.0	5.5	5.0	5.5**B**
6	4.0	5.5	4.0	5.5**B**
7	8.0	9.0	8.0	9.0**B**
8	10.0	10.0	10.0	10.0
9	15.0	24.0	15.0	23.0**A**
10	20.0	21.0	15.0	16.0**B**
13	11.0	12.0	10.0	10.0**A**
14				10.0**N**
15				18.0**N**
16	33.0	33.0**H**	18.0	18.0**A**
17	19.5	19.5	19.5	19.5
20	15.0	19.0	15.0	19.0
21	22.0	22.0	22.0	22.0
22				17.0**N**
23	16.0	17.0	15.0	17.0**B**
24	19.0	27.0	19.0	27.0**B**
27				
28				
29				
30				
31				

86Feb Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1.5	1.5	1.3	1.3
3				1.5**N**
6				1.5**N**
7	1.5	2.0	1.5	2.0**B**
8				2.0**N**
9	8.5	10.0**H**	8.5	10.0
10	7.0	7.0	5.0	5.0**A**
13	5.0	5.0	3.0	3.0**A**
14	2.5	2.5	2.5	2.5
15				5.0**N**
16	7.0	7.0	5.0	5.0**A**
17	5.0	5.0	5.0	5.0
20				5.0**N**
21	3.5	3.5	3.5	3.5
22				2.5**N**
23				2.0**N**
24	0.5	3.0	0.5**L**	3.0
27				
28				
29				
30				
31				

86Feb Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.4**N**
3				0.3**N**
6				0.3**N**
7				0.5**N**
8				0.5**N**
9				2.5**N**
10	3.0	3.0**H**	2.0**L**	2.0**A**
13				1.0**N**
14				0.5**N**
15				0.5**N**
16				1.0**N**
17				1.0**N**
20				1.0**N**
21				0.8**N**
22				0.5**N**
23				0.1**N**
24				0.1**A**
27				
28				
29				
30				
31				

86Feb Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.3**N**
3				0.1**N**
6				0.1**N**
7				0.1**N**
8				0.1**N**
9				0.8**N**
10	0.5	0.5**H**	0.5**L**	0.5
13				0.1**N**
14				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
20				0.1**N**
21				0.1**N**
22				0.1**N**
23				0.1**N**
24				0.1**A**
27				
28				
29				
30				
31				

86Feb Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1**N**
3				0.1**N**
6				0.1**N**
7				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.1**N**
13				0.1**N**
14				0.1**N**
15				0.1**N**
16				
17				0.1**N**
20				0.1**N**
21				0.1**N**
22				0.1**N**
23				0.1**N**
24				0.1**A**
27				
28				
29				
30				
31				

86Feb Strike 7.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1**N**
3				0.1**N**
6				0.1**N**
7				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.1**N**
13				0.1**N**
14				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
20				0.1**N**
21				0.1**N**
22				0.1**N**
23				0.1**N**
24				0.1**A**
27				
28				
29				
30				
31				

86Feb Strike 7.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1**N**
3				0.1**N**
6				0.1**N**
7				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.1**N**
13				0.1**N**
14				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
20				0.1**N**
21				0.1**N**
22				0.1**N**
23				0.1**N**
24				0.1**A**
27				
28				
29				
30				
31				

86Feb Strike 7.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1**N**
3				0.1**N**
6				0.1**N**
7				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.1**N**
13				0.1**N**
14				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
20				0.1**N**
21				0.1**N**
22				0.1**N**
23				0.1**N**
24				0.1**A**
27				
28				
29				
30				
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Feb

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	HOLIDAY									
2		4	5	1L						10
3										
6		1L								1L
7		3	1L							4
8		1								1
9		5	6							11
10		5	5	3H	1H					14H
13		4								4
14		10H	3							13
15										
16		7	1							8
17		4	1							5
20		3								3
21		2	2							4
22										
23	1H	7								8
24		4	9H							13
27										
28										
29										
30										
31										
TOTAL	1	60	33	4	1					99

Call open contracts Reported in contracts—Future 86Feb

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	HOLIDAY									
2	8H	34	72H	62H	37H	46H	8H	12H	6H	285H
3	8	34	72	62	37	46	8	12	6	285
6	8	34	72	62	37	46	8	12	6	285
7	8	34	71	62	37	46	8	12	6	284
8	8	34	48	62	37	46	8	12	6	261
9	8	35	48	62	37	46	8	12	6	262
10	8	35	46	62	37	46	8	12	6	260
13	8	33L	46	62	37	46	8	12	6	258L
14	8	43H	46	62	36L	46	8	12	6	267
15	8	43	46	62	36	46	8	12	6	267
16	8	37	45L	62	36	46	8	12	6	260
17	8	41	45	62	36	46	8	12	6	264
20	8	41	45	62	36	46	8	12	6	264
21	8	41	47	62	36	46	8	12	6	266
22	8	39	47	62	36	46	8	12	6	264
23	8	33	47	62	36	46	8	12	6	258
24										
27										
28										
29										
30										
31										

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9	39.0	55.0H	39.0L	55.0B
10				52.0N
13				44.0N
14				44.0N
15				55.0N
16				56.0N
17				56.0N
20				57.0N
21				57.0N
22				56.0N
23				58.0N
24				65.0N
27				57.0N
28				56.0N
29				56.0N
30				48.0N
31				45.0N

86Apr Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				17.0A
3				20.0N
6				21.0N
7				24.0N
8				24.0N
9	25.0	37.0	25.0L	37.0B
10	39.0	39.0	36.0	36.0A
13	31.0	31.0	29.0	29.0A
14				29.0N
15	35.0	36.0	35.0	36.0
16	46.0	46.0H	38.5	38.5A
17				38.5N
20				39.0N
21				39.0N
22				38.0N
23				39.0N
24				46.0N
27	43.0	43.0	40.0	40.0
28				37.0N
29	36.0	36.0	36.0	36.0
30				31.0N
31	28.0	28.0	28.0	28.0

86Apr Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				9.0N
3				11.0N
6				12.0N
7				14.0N
8				14.0N
9	16.0	24.0	16.0L	23.0B
10				22.0N
13	19.0	19.0	18.0	18.0A
14				18.0N
15	23.0	23.0	23.0	23.0
16	28.0	28.0H	25.0	25.0A
17				24.0N
20				24.0N
21				25.0N
22	28.0	28.0	25.0	25.0A
23	22.0	24.0	22.0	24.0B
24				30.0N
27	27.0	27.0	26.0	26.0
28	25.0	25.0	24.0	24.0
29				24.0N
30	20.0	20.0	19.0	19.0
31				17.0N

86Apr Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	6.0	6.0	4.0L	4.5B
3				6.0N
6				6.5N
7	7.5	7.5	7.5	7.5
8				7.5N
9				14.0N
10	16.0	16.0	13.0	13.0
13	10.0	12.0	10.0	11.0A
14	12.0	12.0	11.0	11.0
15	12.0	15.0	12.0	15.0
16	22.0	22.0H	15.5	15.5A
17	15.0	15.0	14.0	15.0
20				15.0N
21	17.0	17.0	16.0	16.0A
22	15.0	15.0	15.0	15.0
23				15.0N
24	15.0	18.0	15.0	18.0B
27	17.0	18.0	16.0	16.0
28	13.0	16.0	13.0	15.0
29				15.0N
30	15.0	15.0	12.0	12.0
31	11.0	11.0	10.0	10.0

86Apr Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2.0N
3				3.5N
6				3.5N
7				4.0N
8				4.0N
9				8.5N
10				7.5N
13				6.0N
14				6.0N
15				8.0N
16				8.0N
17				9.0N
20				9.0N
21	10.0	10.0H	10.0L	10.0
22				9.0N
23				9.0N
24				11.0N
27				9.0N
28				8.0N
29				8.0N
30				6.0N
31				5.0N

86Apr Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1.0N
3				2.5N
6				2.0N
7				2.5N
8				2.5N
9				5.0N
10				4.5N
13				3.5N
14				3.5N
15	6.0	6.0	6.0L	6.0
16	7.0	7.0H	6.0	6.0A
17				6.0N
20				6.0N
21	7.0	7.0	7.0	7.0
22				6.0N
23				6.0N
24				7.0A
27				7.0N
28				5.0N
29				5.0N
30				4.0N
31				4.0N

86Apr Strike 7.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.2N
3				1.0N
6				1.0N
7				1.0N
8				1.0N
9				3.0N
10				1.5N
13				1.0N
14				1.0N
15				1.5N
16	2.0	4.0	2.0L	4.0
17				4.0N
20				4.0N
21				4.5N
22				4.0N
23				4.0N
24	4.0	5.0H	4.0	5.0
27				5.0N
28				4.0N
29				4.0N
30				2.0N
31	3.0	3.0	3.0	3.0

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Apr

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1	HOLIDAY							
2				1L		9		10
3								
6								
7				2		1L		3
8				2				2L
9	1H	5	2					8
10		3		3				6
13		1L	3H	3				7
14				2				2
15		3	3	3		10H		19H
16		1	1L	10H		3	3	18
17				3				3
20								
21				2	1H			3
22			1	1		1		3
23			2					2
24				1			1L	2
27		[illegible]	1	10				12
28				3				3
29		[illegible]	1					4
30			1	3				4
31		10H		1			4H	15
TOTAL	1	27	15	50	1	24	8	126

Call open contracts Reported in contracts—Future 86Apr

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1	HOLIDAY							
2		13L	13L	146	50L	69	51	342
3		13	13	146	50	69	51	342
6		13	13	146	50	69	51	342
7		13	13	144L	50	68L	51	339L
8		13	13	146	50	68	51	341
9	1H	16	15	146	50	68	51	347
10	1	18	15	149	50	68	51	352
13	1	18	18	150	50	68	51	356
14	1	18	18	150	50	68	51	356
15	1	18	21	151	50	77	51	369
16	1	18	22	158	50	78H	50	377
17	1	18	22	160	50	78	50	379
20	1	18	22	160	50	78	50	379
21	1	16	19	162	51H	78	49L	376
22	1	16	20	163	51	78	49	378
23	1	16	22	163	51	78	49	380
24	1	16	22	163	51	78	49	380
27	1	17	22	171	51	78	49	389
28	1	17	22	174	51	78	49	392
29	1	16	23	174	51	78	49	392
30	1	16	24H	175	51	78	49	394
31	1	26H	24	176H	51	78	53H	409H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	30.0	30.0	25.0L	27.0B
3	31.0	31.0	31.0	31.0
6	30.0	32.0	30.0	32.0B
7				36.0N
8	35.0	35.0	35.0	35.0
9	36.0	48.0	36.0	48.0B
10	50.0	50.0	47.0	48.0B
13	43.5	43.5	43.5	43.5
14				43.0N
15	47.0	49.0	47.0	49.0B
16	65.0	65.0H	53.0	53.0A
17				53.0N
20				53.0N
21				54.0N
22				53.0N
23				52.0N
24				60.0N
27	55.0	57.0	55.0	55.0
28				53.0N
29				53.0N
30	55.0	55.0	48.0	48.0
31				42.0N

86Jun Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	18.0	18.0	18.0L	18.0
3				21.0N
6				22.5N
7				25.0N
8	25.0	25.0	24.0	24.0
9				35.0N
10				35.0N
13	32.0	32.0	32.0	32.0
14				32.0N
15				37.0N
16	43.0	43.0H	39.0	39.0A
17				37.0N
20				37.0N
21				39.0N
22				38.0N
23	38.0	40.0	38.0	39.0A
24				46.0N
27	41.0	41.0	41.0	41.0
28				38.0N
29				38.0N
30	40.0	40.0	34.0	34.0
31	30.0	30.0	30.0	30.0

86Jun Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	12.0	12.0	11.0L	12.0
3				14.0N
6	13.0	14.0	13.0	14.0B
7	15.0	16.0	15.0	16.0B
8	16.0	16.0	16.0	16.0
9	22.0	26.0	22.0	25.0
10	27.0	27.0	25.0	25.0
13	22.0	22.0	21.0	21.0A
14				21.0N
15	25.0	26.0	24.0	26.0B
16	35.0	35.0H	28.0	28.0
17	29.0	29.0	27.0	27.0
20	27.0	27.0	27.0	27.0
21	29.0	29.0	28.0	28.0
22	27.0	27.0	27.0	27.0
23	26.0	28.0	26.0	28.0
24	29.0	31.0	29.0	31.0B
27	30.0	30.0	29.0	29.0
28	28.0	28.0	27.0	27.0
29	25.0	25.0	25.0	25.0
30	28.0	28.0	24.0	24.0
31	22.0	22.0	21.0	21.0

86Jun Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7.0N
3				9.0N
6				10.0N
7				11.0N
8	11.0	11.0	11.0L	11.0
9				16.0N
10				17.0N
13				14.5N
14				14.5N
15				17.0N
16	19.0	19.0H	19.0	19.0
17				19.0N
20				19.0N
21				19.0N
22				19.0N
23				19.0N
24				23.0N
27				20.0N
28				19.0N
29				19.0N
30	18.0	18.0	16.0	16.0
31				14.0N

86Jun Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4.0N
3	5.0	5.0	5.0L	5.0
6				6.0N
7				7.0N
8	6.5	6.5	6.5	6.5
9	6.5	10.0	6.5	10.0B
10	10.0	10.0	10.0	10.0
13				9.0N
14				8.5N
15				11.0N
16	17.0	20.0H	11.0	11.0
17	11.0	12.0	11.0	12.0B
20				13.0B
21				13.0N
22	16.0	16.0	13.0	13.0A
23	14.0	14.0	13.0	13.0A
24				16.0N
27				14.0N
28				13.0N
29				15.0N
30				11.0N
31				10.0N

86Jun Strike 7.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2.5N
3	2.5	3.5	2.5L	3.5
6				4.0N
7				4.5N
8	4.0	4.0	4.0	4.0
9				6.5B
10	6.5	6.5H	6.5	6.5
13				5.5N
14				5.5N
15				7.0N
16				9.0N
17				9.0N
20				9.0N
21				9.0N
22				9.0N
23				9.0N
24				12.0N
27				10.0N
28				9.0N
29				9.0N
30				7.0N
31				7.0N

86Jun Strike 7.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1.5N
3				2.5N
6				3.0N
7				3.5N
8				3.0N
9				4.0N
10				4.5N
13				4.5N
14				4.5N
15				5.0N
16	9.0	9.0H	7.0	7.0
17				7.0N
20				7.0N
21				8.0N
22				8.0N
23	9.0	9.0	8.0	8.0
24				11.0N
27				8.0N
28				7.0N
29				7.0N
30				5.0N
31	7.0	7.0	6.5L	6.5

86Jun Strike 7.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1.0N
3				2.0N
6				2.0N
7				2.5N
8				2.5N
9				3.0N
10				3.5N
13				3.5N
14				3.5N
15				4.0N
16				6.0N
17				6.0N
20				6.0N
21				7.0N
22				7.0N
23				7.0N
24				10.0N
27				7.0N
28				6.0N
29				6.0N
30				4.0N
31				3.5N

86Jun Strike 8.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.5N
3				1.5N
6				1.0N
7				2.0N
8				2.0N
9				2.0N
10				2.5N
13				2.5N
14				2.5N
15				3.0N
16				5.0N
17				5.0N
20				5.0N
21				6.0N
22				6.0N
23				6.0N
24				9.0N
27				5.0N
28				5.0N
29				5.0N
30				3.0N
31				2.5N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 8.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.3N
3				1.0N
6				0.7N
7				1.0N
8				1.0N
9				1.0N
10				1.2N
13				1.0N
14				1.0N
15				1.5N
16				3.0N
17				3.0N
20				3.0N
21				4.0N
22				4.0N
23				4.0N
24				7.0N
27				4.0N
28				4.0N
29				4.0N
30				2.0N
31				1.5N

Call volume of sales Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	HOLIDAY										
2	7	1L	4								12
3	1L		1L		112	130H					244H
6	2		1								3
7			2								2
8	1	13H	2	10H							26
9	1		4		135H						140
10	5		4		40	30L					79
13	2	2	1								5
14											
15	2		4								6
16	11H		12H	5	16		19H				63
17			4		40						44
20			7								7
21		1	7								8
22			1		1L						2
23		3	5		1		1L				10
24			1								1L
27	2	1	4								7
28			6								6
29			2								2
30		2	8	1L							11
31	3	1	7				4				15
TOTAL	37	24	87	16	345	160	24				693

Call open contracts Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	HOLIDAY										
2	12L	20L	34L	3L	15L	11L	66L	125H	60H	2H	348L
3	13	20	34	3	115	121	66	125	60	2	559
6	15	20	34	3	115	121	66	125	60	2	561
7	15	20	35	3	115	120	66	125	60	2	561
8	14	31	35	8	115	120	66	125	60	2	576
9	14	31	39	8	239	120	66	125	60	2	704
10	15	31	42	8	279	140H	66	125	60	2	768
13	17	33	43	8	279	140	66	125	60	2	773
14	17	33	43	8	279	140	66	125	60	2	773
15	19	33	46	8	279	140	66	125	60	2	778
16	22	33	52	13H	291	140	85	125	60	2	823
17	22	33	54	8	291	140	85	125	60	2	820
20	22	33	61	8	291	140	85	125	60	2	827
21	22	33	63	5	291	140	85	125	60	2	826
22	22	33	63	5	292H	140	85	125	60	2	827
23	22	35	66	5	292	140	86	125	60	2	833
24	22	35	67	5	292	140	86	125	60	2	834
27	23	36	67	5	292	140	86	125	60	2	836
28	23	36	73	5	292	140	86	125	60	2	842
29	22	36	75	5	292	140	86	125	60	2	843
30	22	38H	80	6	292	140	86	125	60	2	851
31	25H	38	82H	6	292	140	88H	125	60	2	858H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2	49.0	50.0**H**	49.0**L**	50.0**B**				38.0**N**				28.0**N**
3				55.0**N**				41.0**N**				30.0**N**
6				60.0**N**				45.0**N**				34.0**N**
7				62.0**N**				47.0**N**				35.0**N**
8				62.0**N**				47.0**N**				35.0**N**
9				78.0**N**				62.0**N**				48.0**N**
10				78.0**N**				62.0**N**				48.0**N**
13				70.0**N**				55.0**N**				42.0**N**
14				70.0**N**				55.0**N**				42.0**N**
15				80.0**N**				63.0**N**				49.0**N**
16				82.0**N**				65.0**N**				51.0**N**
17				82.0**N**				65.0**N**				51.0**N**
20				83.0**N**				67.0**N**				52.0**N**
21				85.0**N**				68.0**N**				53.0**N**
22				82.0**N**				66.0**N**				52.0**N**
23				83.0**N**				66.0**N**				52.0**N**
24				93.0**N**				75.0**N**				60.0**N**
27				85.0**N**				68.0**N**				55.0**N**
28				84.0**N**				67.0**N**				54.0**N**
29				84.0**N**				67.0**N**				54.0**N**
30				78.0**N**				62.0**N**				47.0**N**
31				72.0**N**				56.0**N**				43.0**N**

	86Aug Strike 6.50				86Aug Strike 7.00				86Aug Strike 7.50			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				20.0**N**				9.5**N**				4.5**N**
3				22.0**N**				11.0**N**				6.0**N**
6				25.0**N**				13.0**N**				6.5**N**
7				26.0**N**				13.5**N**				7.0**N**
8				26.0**N**				13.0**N**				7.0**N**
9				35.0**N**				19.0**N**				10.0**N**
10				37.0**N**				20.0**N**				11.0**N**
13				31.0**N**				16.5**N**				8.5**N**
14				31.0**N**				16.5**N**				8.5**N**
15				37.0**N**				20.0**N**				10.0**N**
16				39.0**N**				22.0**N**				12.0**N**
17				39.0**N**				22.0**N**				12.0**N**
20				40.0**N**				22.0**A**				12.0**N**
21				40.0**N**	23.0	23.0**H**	23.0**L**	23.0				13.0**N**
22				40.0**N**				23.0**N**				13.0**N**
23				40.0**N**				23.0**N**				13.0**N**
24				46.0**N**				27.0**N**				14.5**N**
27				43.0**N**				24.0**N**				14.0**N**
28				42.0**N**				24.0**N**				14.0**N**
29				42.0**N**				24.0**N**				14.0**N**
30				37.0**N**				21.0**N**				14.0**N**
31				33.0**N**				17.0**N**				12.0**N**

	86Aug Strike 8.00			
Jan	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**			
2				2.0**N**
3				3.5**N**
6				4.0**N**
7				4.5**N**
8				4.5**N**
9				6.0**N**
10				7.0**N**
13				6.5**N**
14				6.5**N**
15				7.5**N**
16				8.0**N**
17				8.0**N**
20				8.0**N**
21				9.0**N**
22				9.0**N**
23				9.0**N**
24				10.5**N**
27				10.0**N**
28				10.0**N**
29				10.0**N**
30				10.0**N**
31				8.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Jan	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
1	HOLIDAY							
2	2H							2H
3								
6								
7								
8								
9								
10								
13								
14								
15								
16								
17								
20								
21					1H			1L
22								
23								
24								
27								
28								
29								
30								
31								
TOTAL	2				1			3

Call open contracts Reported in contracts—Future 86Aug

Jan	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
1	HOLIDAY							
2	2H	2H	1H	1H	3H	1H	16H	26H
3	2	2	1	1	3	1	16	26
6	2	2	1	1	3	1	16	26
7	2	2	1	1	3	1	16	26
8	2	2	1	1	3	1	16	26
9	2	2	1	1	3	1	16	26
10	2	2	1	1	3	1	16	26
13	2	2	1	1	3	1	16	26
14	2	2	1	1	3	1	16	26
15	2	2	1	1	3	1	16	26
16	2	2	1	1	3	1	16	26
17	2	2	1	1	3	1	16	26
20	2	2	1	1	3	1	16	26
21	2	2	1	1	3	1	16	26
22	2	2	1	1	3	1	16	26
23	2	2	1	1	3	1	16	26
24	2	2	1	1	3	1	16	26
27	2	2	1	1	3	1	16	26
28	2	2	1	1	3	1	16	26
29	2	2	1	1	3	1	16	26
30	2	2	1	1	3	1	16	26
31	2	2	1	1	3	1	16	26

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 6.25				86Dec Strike 7.00			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2								21.0**N**
3								25.0**N**
6								27.5**N**
7								28.0**N**
8								28.0**N**
9								38.0**N**
10								39.0**N**
13								33.0**N**
14								33.0**N**
15								38.0**N**
16								44.0**N**
17	73.0	73.0**H**	73.0**L**	73.0				44.0**N**
20				73.0**N**				44.0**N**
21				75.0**N**				43.0**N**
22				73.0**N**				42.0**N**
23				74.0**N**				42.0**N**
24				82.0**N**				47.0**N**
27				75.0**N**				43.0**N**
28				75.0**N**				43.0**N**
29				75.0**N**				43.0**N**
30				70.0**N**				38.0**N**
31				67.0**N**				36.0**N**

Call volume of sales Reported in contracts—Future 86Dec

Jan	6.25	7.00	TOTAL
1	**HOLIDAY**		
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16			
17			
20	1**H**		1**H**
21			
22			
23			
24			
27			
28			
29			
30			
31			
TOTAL	1		1

Call open contracts Reported in contracts—Future 86Dec

Jan	6.25	7.00	TOTAL
1	**HOLIDAY**		
2		6**H**	6**L**
3		6	6
6		6	6
7		6	6
8		6	6
9		6	6
10		6	6
13		6	6
14		6	6
15		6	6
16		6	6
17		6	6
20	1**H**	6	7**H**
21	1	6	7
22	1	6	7
23	1	6	7
24	1	6	7
27	1	6	7
28	1	6	7
29	1	6	7
30	1	6	7
31	1	6	7

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				**87Feb Strike 7.00**			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2				64.0**N**				27.0**N**
3				72.0**N**				32.0**N**
6				74.0**N**				36.0**N**
7				78.0**N**				36.0**N**
8				78.0**N**				36.0**N**
9				99.0**N**				47.0**N**
10				96.0**N**				48.0**N**
13				87.0**N**				41.0**N**
14				87.0**N**				41.0**N**
15				97.0**N**				46.0**N**
16				103.0**N**				53.0**N**
17				103.0**N**				53.0**N**
20				103.0**N**				53.0**N**
21				100.0**N**				51.0**N**
22				98.0**N**				51.0**N**
23				100.0**N**				50.0**N**
24				107.0**N**				56.0**N**
27				100.0**N**				52.0**N**
28				100.0**N**				52.0**N**
29				100.0**N**				52.0**N**
30				92.0**N**				46.0**N**
31				91.0**N**				45.0**N**

Call volume of sales Reported in contracts—Future 87Feb

Jan	**6.00**	**7.00**	**TOTAL**
1	**HOLIDAY**		
2			
3			
6			
7			
8		1**H**	1**H**
9			
10			
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28			
29			
30			
31			
TOTAL		1	1

Call open contracts Reported in contracts—Future 87Feb

Jan	**6.00**	**7.00**	**TOTAL**
1	**HOLIDAY**		
2	1**H**	11**H**	12**H**
3	1	11	12
6	1	11	12
7	1	11	12
8	1	11	12
9	1	11	12
10	1	11	12
13	1	11	12
14	1	11	12
15	1	11	12
16	1	11	12
17	1	11	12
20	1	11	12
21	1	11	12
22	1	11	12
23	1	11	12
24	1	11	12
27	1	11	12
28	1	11	12
29	1	11	12
30	1	11	12
31	1	11	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.75

Feb	Open	High	Low	Close
3				34.0N
4	24.0	27.0H	24.0	27.0B
5				30.0N
6				29.0N
7				32.0N
10				30.0N
11				33.0N
12				32.0N
13				26.0N
14				30.0N
17	HOLIDAY			
18				28.0N
19				28.0N
20	25.5	25.5	25.5	25.5
21				25.5N
24				32.0N
25				24.0N
26	12.0	12.0	10.0L	10.0
27				10.0N
28	12.0	12.0	12.0	12.0

86Apr Strike 6.00

Feb	Open	High	Low	Close
3	26.0	26.0H	20.0	20.0A
4	16.0	16.0	14.0	14.0
5	17.0	18.0	17.0	18.0
6				17.0N
7				18.0N
10				17.0N
11	17.0	17.0	17.0	17.0
12				16.0N
13	16.0	16.0	15.0	15.0A
14				16.0N
17	HOLIDAY			
18	15.0	15.0	15.0	15.0
19	16.0	18.0	15.0	15.0A
20	13.5	13.5	13.0	13.0A
21	11.0	12.0	11.0	12.0
24				16.0N
25	18.0	18.0	12.0	12.0
26	10.0	10.0	5.0L	5.0
27				5.0N
28				5.0N

86Apr Strike 6.25

Feb	Open	High	Low	Close
3	15.0	15.0H	12.0	12.0A
4	8.0	8.0	8.0	8.0
5				9.0N
6				8.0N
7				9.0N
10				8.0N
11	8.0	9.0	8.0	9.0
12				9.0N
13				6.5N
14				7.0N
17	HOLIDAY			
18				7.0N
19	7.0	8.0	7.0	7.0A
20				6.0N
21				4.5N
24				7.0N
25	9.0	9.0	5.0L	5.0
26				2.0N
27				2.1N
28				2.1N

86Apr Strike 6.50

Feb	Open	High	Low	Close
3				6.0N
4	5.0	6.0H	5.0	6.0
5				5.0N
6				4.5N
7				5.0N
10				5.0N
11				5.0N
12				5.0N
13				3.0N
14				3.0N
17	HOLIDAY			
18				3.0N
19				3.0N
20				2.5N
21				2.0N
24	4.0	4.0	4.0	4.0
25	2.0	2.0	2.0	2.0
26	2.0	2.0	1.0L	1.0
27				1.0N
28				1.0N

86Apr Strike 6.75

Feb	Open	High	Low	Close
3				3.0N
4				4.0N
5	3.0	4.0H	3.0L	4.0
6				2.5N
7				2.5N
10				2.5N
11				2.5N
12				2.5N
13				2.0N
14				2.0N
17	HOLIDAY			
18				2.0N
19				2.0N
20				1.5N
21				1.0N
24				1.0N
25				0.8N
26				0.5N
27				0.5N
28				0.5N

86Apr Strike 7.00

Feb	Open	High	Low	Close
3				2.0N
4				3.0N
5				3.0N
6				1.5N
7				1.5N
10				1.5N
11				1.5N
12				1.5N
13				1.0N
14				1.0N
17	HOLIDAY			
18				1.0N
19				1.0N
20				0.8N
21				0.5N
24				0.5N
25				0.5N
26				0.3N
27				0.3N
28				0.3N

86Apr Strike 7.50

Feb	Open	High	Low	Close
3				1.0N
4				1.0N
5				1.0N
6				0.5N
7				0.5N
10				0.5N
11				0.5N
12				0.5N
13				0.5N
14				0.5N
17	HOLIDAY			
18				0.3N
19				0.5N
20				0.3N
21				0.1N
24				0.1N
25				0.1N
26				0.1N
27				0.1N
28				0.1N

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Apr

Feb	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3		1**L**	3**H**					4
4	1**L**	6		3**H**				10**H**
5		3	1**L**		1**H**			5
6		1	2					3
7								
10								
11		2	1					3
12								
13		1						1**L**
14								
17	**HOLIDAY**							
18		2						2
19		2	1					3
20	2**H**	4						6
21		10**H**						10
24								
25		2	3	2**L**				7
26		2						2
27	2							2
28	1							1
TOTAL	6	36	11	5	1			59

Call open contracts Reported in contracts—Future 86Apr

Feb	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3	1**L**	26**L**	24	176**L**	51**L**	78**H**	53**H**	409**L**
4	2	27	24	176	51	78	53	411
5	2	28	25	176	52**H**	78	53	414
6	2	31	26**H**	176	52	78	53	418
7	2	31	24	176	52	78	53	416
10	2	31	24	176	52	78	53	416
11	2	30	24	176	52	78	53	415
12	2	30	24	176	52	78	53	415
13	2	30	24	176	52	78	53	415
14	2	30	24	176	52	78	53	415
17	**HOLIDAY**							
18	2	30	24	176	52	78	53	415
19	2	32	24	176	52	78	53	417
20	4	35	24	176	52	78	53	422
21	4	42**H**	23**L**	176	52	78	53	428
24	4	42	23	176	52	78	53	428
25	4	40	25	177**H**	52	78	53	429
26	4	42	25	177	52	78	53	431
27	6	42	25	177	52	78	53	433
28	7**H**	42	25	177	52	78	53	434**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	42.0	42.0H	36.0	36.0A	31.0	31.0H	26.0	26.0A	17.0	17.0H	17.0	17.0
4	26.0	28.0	26.0	28.0	18.0	18.0	18.0	18.0				13.0N
5	28.0	32.0	28.0	32.0				21.0N				13.0N
6	32.0	32.0	30.0	31.0				21.0N	13.0	13.0	12.0	12.0
7				32.0N	22.0	23.0	22.0	23.0	12.0	13.0	12.0	13.0
10				31.0N				22.0N				13.0N
11	30.0	33.0	30.0	33.0				23.0N				15.0N
12				31.0N				22.0N				14.0N
13	29.0	29.0	28.0	28.0A				18.0N				12.0N
14	27.0	29.0	26.0	29.0B	19.0	19.0	19.0	19.0				12.0N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				29.0N				18.5N	12.0	12.0	12.0	12.0
19				30.0N				19.0N	12.0	12.0	12.0	12.0
20	26.0	26.0	26.0	26.0				18.0N				11.5N
21				27.0N	17.0	18.0	17.0	18.0				11.5N
24				32.0N				21.0N	13.0	13.0	13.0	13.0
25				31.0N	21.0	21.0	20.0	20.0	16.0	16.0	12.0	12.0
26	25.0	25.0	16.0	16.0	10.5	10.5	9.0L	9.0				5.0N
27	18.0	18.0	18.0	18.0				9.5N				6.0N
28	15.0	17.0	15.0L	17.0				10.5N	7.0	7.0	5.0L	5.0

	86Jun Strike 6.75				86Jun Strike 7.00				86Jun Strike 7.25			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				11.5N				7.5N				5.0N
4	8.0	8.0H	8.0	8.0				5.0N				4.0N
5				8.0N				5.5N				4.5N
6				8.5N				5.5N				4.5N
7				9.0N				6.0N				5.0N
10				9.0N				6.0N				5.0N
11				9.0N				7.5N				5.0N
12				9.0N	7.0	7.0H	7.0	7.0				5.0N
13				7.5N				6.0N				5.0N
14				7.5N				5.5N				4.5N
17	**HOLIDAY**				**HOLIDAY**				**HOLID/**			
18				7.5N				5.5N				4.5N
19				7.5N				5.0N				4.0N
20				7.5N				5.5N				4.5N
21				7.5N				5.5N				4.5N
24				8.5N				5.5N				4.5N
25				7.0N				5.0N				4.0N
26	7.0	7.0	4.0L	4.0	3.5	3.5	3.0L	3.0				2.0N
27				5.0N				4.0N				3.0N
28				4.0N				3.0N				2.0N

	86Jun Strike 7.50				86Jun Strike 7.75				86Jun Strike 8.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				4.0N				3.0N				2.0N
4				3.0N				2.0N				1.0N
5				3.5N				2.5N				1.5N
6				3.5N				2.5N				1.5N
7				4.0N				3.0N				2.0N
10				4.0N				3.0N				2.0N
11				4.0N				3.0N				2.0N
12				4.0N				3.0N				2.0N
13				4.0N				3.0N				2.0N
14				3.5N				3.0N				2.5N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				3.5N				3.0N				2.5N
19				3.0N				2.0N				1.0N
20				3.5N				2.5N				1.5N
21				3.5N				2.5N				1.5N
24				3.5N				2.5N				1.5N
25				3.0N				2.0N				1.0N
26				1.0N				0.5N				0.2N
27				2.0N				1.0N				0.5N
28				1.0N				0.5N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 8.50

Feb	Open	High	Low	Close
3				1.0**N**
4				0.5**N**
5				0.5**N**
6				0.5**N**
7				1.0**N**
10				1.0**N**
11				1.0**N**
12				1.0**N**
13				1.0**N**
14				1.5**N**
17	**HOLIDAY**			
18				1.5**N**
19				0.5**N**
20				1.0**N**
21				1.0**N**
24				1.0**N**
25				0.5**N**
26				0.1**N**
27				0.2**N**
28				0.1**N**

Call volume of sales Reported in contracts—Future 86Jun

Feb	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
3	1**L**	3	1**L**								5
4	7			1**L**							8
5	4	1**L**									5
6	3		2								5
7		3	4								7
10											
11	1										1**L**
12					1**H**						1
13	1										1
14	3	1									4
17	**HOLIDAY**										
18			1								1
19			2								2
20	1										1
21		4**H**	1								5
24			1								1
25		2	2								4
26	4	1			1						6
27	12**H**	1	1	2**H**							16**H**
28	6		6**H**								12
TOTAL	43	16	21	3	2						85

Call open contracts Reported in contracts—Future 86Jun

Feb	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
3	26**L**	41**L**	83**L**	6**L**	292**L**	140**H**	88**H**	125**H**	60**H**	2**H**	863**L**
4	29	41	83	7	292	140	88	125	60	2	867
5	32	42	83	7	292	140	88	125	60	2	871
6	34	42	85	6	292	140	88	125	60	2	874
7	34	45	87	6	292	140	88	125	60	2	879
10	34	44	87	6	292	140	88	125	60	2	878
11	34	44	87	6	292	140	88	125	60	2	878
12	34	44	87	6	293**H**	140	88	125	60	2	879
13	35	44	87	6	293	140	88	125	60	2	880
14	37	45	87	6	293	140	88	125	60	2	883
17	**HOLIDAY**										
18	37	45	88	6	293	140	88	125	60	2	884
19	37	45	88	6	293	140	88	125	60	2	884
20	36	45	88	6	293	140	88	125	60	2	883
21	36	45	89	6	293	140	88	125	60	2	884
24	36	45	90	6	293	140	88	125	60	2	885
25	36	45	91	6	293	140	88	125	60	2	886
26	40	46**H**	91	6	293	140	88	125	60	2	891
27	48	45	92**H**	8**H**	293	140	88	125	60	2	901
28	52**H**	45	92	8	293	140	88	125	60	2	905**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.75

Feb	Open	High	Low	Close
3	70.0	70.0**H**	61.0**L**	61.0
4				55.0**N**
5				57.0**N**
6				55.0**N**
7				60.0**N**
10				59.0**N**
11				62.0**N**
12				62.0**N**
13				54.0**N**
14				58.0**N**
17	**HOLIDAY**			
18				58.0**N**
19				59.0**N**
20				55.0**N**
21				55.0**N**
24				62.5**N**
25				55.0**N**
26				37.0**N**
27				42.0**N**
28				40.0**N**

86Aug Strike 6.00

Feb	Open	High	Low	Close
3				46.0**N**
4				42.0**N**
5				44.0**N**
6				43.0**N**
7				46.0**N**
10				46.0**N**
11				46.0**N**
12				46.0**N**
13				40.0**N**
14				44.0**N**
17	**HOLIDAY**			
18				44.0**N**
19				44.0**N**
20				41.0**N**
21				41.0**N**
24				48.0**N**
25				41.0**N**
26				27.0**N**
27	33.0	33.0**H**	33.0**L**	33.0
28				30.0**N**

86Aug Strike 6.25

Feb	Open	High	Low	Close
3				35.0**N**
4				31.0**N**
5				32.0**N**
6				31.0**N**
7	33.0	33.0	33.0	33.0
10				34.0**N**
11				35.0**N**
12				35.0**N**
13				29.0**N**
14				32.0**N**
17	**HOLIDAY**			
18				32.0**N**
19				32.0**N**
20				30.0**N**
21				30.0**N**
24	32.0	36.0**H**	32.0**L**	36.0
25				30.0**N**
26				19.0**N**
27				22.0**N**
28				20.0**N**

86Aug Strike 6.50

Feb	Open	High	Low	Close
3				26.0**N**
4				22.0**N**
5				23.0**N**
6				21.0**N**
7				24.0**N**
10				26.0**N**
11				26.0**N**
12				25.0**N**
13				21.0**N**
14				23.0**N**
17	**HOLIDAY**			
18				23.0**N**
19				23.0**N**
20				22.5**N**
21				22.5**N**
24				26.0**N**
25				21.0**N**
26				13.0**N**
27				15.0**N**
28	15.0	15.0**H**	15.0**L**	15.0

86Aug Strike 7.00

Feb	Open	High	Low	Close
3				14.0**N**
4	10.5	10.5**H**	10.5	10.5
5				11.0**N**
6				12.0**N**
7				14.0**N**
10				14.0**N**
11				14.0**N**
12				13.0**N**
13				11.0**N**
14				12.0**N**
17	**HOLIDAY**			
18				12.0**N**
19				12.0**N**
20				11.5**N**
21				11.5**N**
24				13.0**N**
25				12.0**N**
26	10.0	10.0	8.0**L**	8.0
27				8.0**N**
28				10.0**N**

86Aug Strike 7.50

Feb	Open	High	Low	Close
3				7.5**N**
4				7.0**N**
5				8.0**N**
6				7.0**N**
7				6.0**N**
10				6.0**N**
11				6.0**N**
12				6.0**N**
13				6.0**N**
14				6.0**N**
17	**HOLIDAY**			
18				6.0**N**
19				6.5**N**
20				6.5**N**
21				7.0**N**
24	6.0	7.0**H**	6.0**L**	7.0
25				6.0**N**
26				4.0**N**
27				4.0**N**
28				4.0**N**

86Aug Strike 8.00

Feb	Open	High	Low	Close
3				5.0**N**
4				4.0**N**
5				4.0**N**
6				3.0**N**
7				4.0**N**
10				4.0**N**
11				4.0**N**
12				4.0**N**
13				4.0**N**
14				4.0**N**
17	**HOLIDAY**			
18				4.0**N**
19				4.0**N**
20				4.0**N**
21				5.0**N**
24				5.0**N**
25				4.0**N**
26				2.0**N**
27				2.0**N**
28				2.0**N**

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Feb	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
3								
4	2**H**				10**H**			12**H**
5								
6								
7			2**H**					2
10								
11								
12								
13								
14								
17	**HOLIDAY**							
18								
19								
20								
21								
24						2**H**		2
25			1**L**					1**L**
26					2**L**			2
27		1**H**						1
28				2**H**				2
TOTAL	2	1	3	2	12	2		22

Call open contracts Reported in contracts—Future 86Aug

Feb	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
3	2**H**	2**L**	1**L**	1**L**	3**L**	1**L**	16**H**	26**L**
4	2	2	1	1	13	1	16	36
5	2	2	1	1	13	1	16	36
6		2	1	1	13	1	16	34
7		2	3	1	13	1	16	36
10		2	3	1	13	1	16	36
11		2	3	1	13	1	16	36
12		2	3	1	13	1	16	36
13		2	3	1	13	1	16	36
14		2	3	1	13	1	16	36
17	**HOLIDAY**							
18		2	3	1	13	1	16	36
19		2	3	1	13	1	16	36
20		2	3	1	13	1	16	36
21		2	3	1	13	1	16	36
24		2	3	1	13	3**H**	16	38
25		2	4**H**	1	13	3	16	39
26		2	4	1	15**H**	3	16	41
27		3**H**	4	1	15	3	16	42
28		3	4	3**H**	15	3	16	44**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 6.00				86Oct Strike 6.75			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17	**HOLIDAY**				**HOLIDAY**			
18								
19								
20								
21	55.0	55.0**H**	55.0**L**	55.0				
24				60.0**N**				
25				52.0**N**				
26				36.0**N**				
27				43.0**N**	21.0	21.0**H**	21.0**L**	21.0
28				41.0**N**				18.0**N**

Call volume of sales Reported in contracts—Future 86Oct

Feb	6.00	6.75	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	**HOLIDAY**		
18			
19			
20			
21			
24	1**H**		1**L**
25			
26			
27			
28		3**H**	3**H**
TOTAL	1	3	4

Call open contracts Reported in contracts—Future 86Oct

Feb	6.00	6.75	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	**HOLIDAY**		
18			
19			
20			
21			
24	1**H**		1**L**
25	1		1
26	1		1
27	1		1
28	1	3**H**	4**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 6.25				86Dec Strike 7.00				86Dec Strike 7.50			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				57.0N				31.0N				
4				50.0N				25.0N				
5				52.0N				26.0N				
6				50.0N				27.0N				
7				54.0N				29.0N				
10				54.0N				29.0N				
11				57.0N				30.0N				
12				57.0N				30.0N				
13				51.0N	25.0	26.0	25.0	26.0B				
14				53.0N				28.0N				
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				53.0N				28.0N				
19				53.0N	28.0	28.0H	28.0	28.0				
20				53.0N				27.5N				
21	53.0	55.0H	53.0L	55.0				26.0N				
24				58.0N				31.0N				
25				52.0N				27.0N	22.0	22.0H	18.0L	18.0
26				37.0N				21.0N				12.0N
27				41.0N	22.0	23.0	22.0L	23.0				14.0N
28				40.0N				22.0N				14.0N

Call volume of sales Reported in contracts—Future 86Dec

Feb	6.25	7.00	7.50	TOTAL
3				
4				
5				
6				
7				
10				
11				
12				
13		5		5
14				
17	HOLIDAY			
18				
19		1L		1L
20				
21	3H			3
24				
25			2H	2
26				
27		6H		6H
28				
TOTAL	3	12	2	17

Call open contracts Reported in contracts—Future 86Dec

Feb	6.25	7.00	7.50	TOTAL
3	1L	6L		7L
4	1	6		7
5	1	6		7
6	1	6		7
7	1	6		7
10	1	6		7
11	1	6		7
12	1	6		7
13	1	11		12
14	1	11		12
17	HOLIDAY			
18	1	11		12
19	1	12H		13
20	1	12		13
21	4H	11		15
24	4	11		15
25	4	11	2H	17H
26	4	11	2	17
27	4	11	2	17
28	4	11	2	17

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
Feb	Open	High	Low	Close	Open	High	Low	Close
3				80.0N				40.0N
4				72.0N				33.0N
5				73.0N				34.0N
6				71.0N				32.0N
7				78.0N				37.0N
10				78.0N				37.0N
11				78.0N				37.0N
12				78.0N				37.0N
13				73.0N				34.0N
14				75.0N				35.0N
17	HOLIDAY				HOLIDAY			
18				74.0N				35.0N
19				75.0N				36.0N
20				75.0N				36.0N
21				75.0N				36.0N
24				83.0N				40.0N
25				75.0N				35.0N
26				57.0N				24.0N
27				62.0N				30.0N
28				61.0N				28.0N

Call volume of sales Reported in contracts—Future 87Feb

Feb	6.00	7.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	HOLIDAY		
18			
19			
20			
21			
24			
25			
26			
27			
28			
TOTAL			

Call open contracts Reported in contracts—Future 87Feb

Feb	6.00	7.00	TOTAL
3	1H	11H	12H
4	1	11	12
5	1	11	12
6	1	11	12
7	1	11	12
10	1	11	12
11	1	11	12
12	1	11	12
13	1	11	12
14	1	11	12
17	HOLIDAY		
18	1	11	12
19	1	11	12
20	1	11	12
21	1	11	12
24	1	11	12
25	1	11	12
26	1	11	12
27	1	11	12
28	1	11	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	25.0	27.0**H**	25.0**L**	27.0
18				21.0**N**
19				23.0**N**
20				27.0**N**
21				25.0
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 5.75

Mar	Open	High	Low	Close
3	8.0	8.0	8.0	8.0
4				8.0**N**
5				7.0**N**
6				7.0**N**
7				6.0**N**
10				5.0**N**
11				7.0**N**
12	15.0	15.0**H**	15.0	15.0
13				7.0**N**
14				7.0**N**
17				8.0**N**
18				4.0**N**
19	4.0	4.0	4.0	4.0
20	3.0	4.0	3.0	4.0**B**
21	2.0	5.0	1.0**L**	1.0**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.00

Mar	Open	High	Low	Close
3	1.0	2.0	1.0	2.0
4				2.0**N**
5				2.0**N**
6				2.0**N**
7				2.0**N**
10				1.5**N**
11	2.0	2.0	2.0	2.0
12	0.5	3.0	0.5	3.0
13	5.0	5.0**H**	2.0	2.0
14				2.0**N**
17				1.5**N**
18	1.0	1.0	1.0	1.0
19	0.1	0.1	0.1**L**	0.1
20				0.3**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.25

Mar	Open	High	Low	Close
3				1.0**N**
4				1.0**N**
5				0.5**N**
6				1.0**N**
7				1.0**N**
10				0.5**N**
11				0.5**N**
12	0.1	1.0**H**	0.1**L**	1.0
13				0.5**N**
14				0.5**N**
17				0.5**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.50

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.5**N**
7				0.5**N**
10				0.1**N**
11				0.1**N**
12				0.5**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.75

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 7.00

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 7.50

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3		1L	1L		1H				3H
4									
5									
6									
7									
10									
11			1						1L
12		1	2H						3
13			1	1H					2
14									
17	1H								1
18			2						2
19		1							1
20		1							1
21		2H	1						3
24									
25									
26									
27									
28	HOLIDAY								
31									
TOTAL	1	6	8	1	1				17

Call open contracts Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3		8L	43H	25H	177H	52H	78H	53H	436H
4		8	43	25	177	52	78	53	436
5		8	43	25	177	52	78	53	436
6		8	43	25	177	52	78	53	436
7		8	43	25	176L	52	78	53	435
10		8	43	25	176	52	78	53	435
11		8	42	25	176	52	78	53	434
12		8	42	25	176	52	78	53	434
13		8	41L	25	176	52	78	53	433L
14		8	41	25	176	52	78	53	433
17	1H	8	41	25	176	52	78	53	434
18	1	8	41	24L	176	52	78	53	433
19	1	9H	41	24	176	52	78	53	434
20	1	8	41	24	176	52	78	53	433
21									
24									
25									
26									
27									
28	HOLIDAY								
31									

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Mar	86Jun Strike 5.50				86Jun Strike 5.75				86Jun Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					23.0	23.0	21.0L	23.0	18.0	18.0	14.0	15.0
4								25.0N				15.0N
5					23.0	23.0	23.0	23.0				14.0N
6					25.0	25.0	24.0	24.0				14.0N
7								23.0N	15.0	15.0	14.0	14.0
10								22.0N	12.0	13.0	12.0	13.0
11								25.0N				15.5N
12					26.0	35.0H	26.0	35.0	17.5	23.0H	17.5	23.0
13	45.0	45.0H	43.0	43.0				28.0N				18.0N
14				42.0N				28.0N				17.5N
17				46.0N				31.0N	20.0	20.0	20.0	20.0
18				41.0N				27.0N				16.0N
19				42.0N				27.5N	17.0	17.0	16.5	16.5
20				45.0N	27.0	28.0	27.0	28.0	17.0	17.5	17.0	17.5
21				44.0N				28.0N	18.0	18.0	18.0	18.0
24				41.0N	22.5	24.0	22.5	24.0				16.0N
25				30.0N	25.0	25.0	21.0	21.0A	12.0	15.0	12.0	13.0A
26				33.0N				21.0N	12.0	12.0	12.0	12.0
27				29.0N				17.0N				10.0N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	14.0	14.0	14.0L	14.0				7.0N	7.5	8.0	4.0L	5.0B

Mar	86Jun Strike 6.25				86Jun Strike 6.50				86Jun Strike 6.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				9.0N	4.0	5.0	4.0L	5.0				4.0N
4				9.0N				5.0N				4.0N
5				8.0N				5.0N				3.5N
6				8.0N	7.0	7.0	6.5	6.5A				4.5N
7				7.5N	6.0	6.0	6.0	6.0				4.0N
10				7.5N				5.0N				4.0N
11	8.0	8.0H	8.0	8.0				5.0N				4.0N
12				14.0N				9.0N				5.0N
13				10.0N	8.0	8.0H	7.0	7.0				4.0N
14				10.0N				7.0N				4.0N
17				12.0N				7.0N				4.0N
18				10.0N				6.0N				4.0N
19				9.0N				6.0N				5.0N
20				11.0N				7.0N				6.0N
21				10.0B	8.0	8.0	8.0	8.0				6.0N
24				9.0N				6.0N				3.5N
25	8.0	8.0	7.0	7.0A				5.0N				3.0N
26				7.0N				4.0N				3.0N
27				7.0N				5.0N				3.0N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	4.0	4.0	4.0L	4.0				3.0N				2.0N

Mar	86Jun Strike 7.00				86Jun Strike 7.25				86Jun Strike 7.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				3.0N				2.0N				1.0N
4				3.0N				2.0N				1.0N
5				2.5N				1.5N				0.5N
6				3.5N	3.0	3.0H	3.0L	3.0				1.5N
7				3.5N				2.5N				1.5N
10				3.0N				2.0N				1.0N
11				3.0N				2.0N				1.0N
12				4.0N				3.0N				2.0N
13				3.0N				2.0N				1.0N
14				3.0N				2.0N				1.0N
17				3.0N				2.0N				1.0N
18				3.0N				2.0N				1.0N
19				4.0N				3.0N				2.0N
20				5.0N				4.0N				3.0N
21				5.0N				4.0N				2.5N
24				2.0N				1.5N				1.0N
25				2.0N				1.5N				1.0N
26				2.0N				1.0N				0.5N
27				2.0N				1.0N				0.5N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				1.0N				0.5N				0.1N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Mar	86Jun Strike 7.75				86Jun Strike 8.00				86Jun Strike 8.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.5N				0.2N				0.1N
4				0.5N				0.1N				0.1N
5				0.3N				0.1N				0.1N
6				1.0N				0.5N				0.1N
7				0.5N				0.1N				0.1N
10				0.5N				0.1N				0.1N
11				0.5N				0.1N				0.1N
12				1.0N				0.5N				0.1N
13				0.5N				0.1N				0.1N
14				0.5N				0.1N				0.1N
17				0.5N				0.1N				0.1N
18				0.5N				0.1N				0.1N
19				1.0N				0.5N				0.5N
20				2.0N				1.0N				0.5N
21				1.5N				0.1N				0.5N
24				0.5N				0.1N				0.1N
25				0.5N				0.1N				0.1N
26				0.2N				0.1N				0.1N
27				0.1N				0.1N				0.1N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				0.1N				0.1N				0.1N

Call volume of sales Reported in contracts—Future 86Jun

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
3		1L	7H		4H								12
4		1											1L
5		1											1
6		4						1H					5
7			1L		3								4
10			2										2
11				1L									1
12		1	2										3
13					1L								1
14	1H	1											2
17			4										4
18													
19			1										1
20		2	3										5
21					1								1
24		1											1
25		5H	2										7
26			2	1									3
27													
28	HOLIDAY												
31	1		6	5H	3								15H
TOTAL	2	17	30	7	12			1					69

Call open contracts Reported in contracts—Future 86Jun

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
3		1L	57L	45	90L	8H	293H	140H	88H	125H	60H	2H	909L
4		2	57	45	90	8	293	140	88	125	60	2	910
5		3	57	45	90	8	293	140	88	125	60	2	911
6		7	57	45	90	8	293	140	88	125	60	2	915
7		7	58	45	93	7L	292L	139L	88	125	60	2	916
10		7	60	45	93	7	292	139	88	125	60	2	918
11		7	60	46	93	7	292	139	88	125	60	2	919
12		8	59	46	93	7	292	139	88	125	60	2	919
13		8	58	46	94	7	292	139	88	125	60	2	919
14	1H	9	58	46	94	7	292	139	88	125	60	2	921
17	1	9	62	46	94	7	292	139	88	125	60	2	925
18	1	9	58	45	94	7	292	139	88	125	60	2	920
19	1	9	59	45	94	7	292	139	88	125	60	2	921
20	1	11	61	45	94	7	292	139	88	125	60	2	925
21	1	9	60	45	95H	7	292	139	88	125	60	2	923
24	1	9	60	45	95	7	292	139	88	125	60	2	923
25	1	13H	62	45	95	7	292	139	88	125	60	2	929
26	1	13	62	44L	95	7	292	139	88	125	60	2	928
27	1	13	62	44	95	7	292	139	88	125	60	2	928
28	HOLIDAY												
31	1	13	63H	49H	95	7	292	139	88	125	60	2	934H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.75

Mar	Open	High	Low	Close
3	34.0	35.0	33.0	35.0
4	34.0	40.0	34.0	40.0
5				37.0N
6				38.0N
7				37.0N
10				36.0N
11				41.0N
12				50.0N
13	50.0	50.0H	45.0	45.0
14	46.0	46.0	41.0	41.0
17				47.0N
18				43.0N
19				43.0N
20				45.0N
21				44.0N
24				38.5N
25				36.0A
26				36.0N
27				32.0N
28	**HOLIDAY**			
31	23.0	23.0	16.0L	16.0A

86Aug Strike 6.00

Mar	Open	High	Low	Close
3				25.0N
4				29.0N
5				27.0N
6				27.0N
7				27.0N
10	25.0	26.0	25.0	26.0
11				29.0N
12				38.0N
13				33.0N
14				30.0N
17				35.0N
18				31.0N
19				31.0N
20				33.0N
21				32.0N
24				27.0N
25	28.0	28.0H	27.0	27.0
26				26.0N
27				23.0N
28	**HOLIDAY**			
31	17.0	17.0	11.0L	11.0A

86Aug Strike 6.25

Mar	Open	High	Low	Close
3	20.0	20.0	18.0L	18.0
4				20.0N
5				19.0N
6				19.0N
7				18.0N
10				18.0N
11	20.0	20.0	20.0	20.0
12				28.0N
13	28.0	28.0H	24.0	24.0
14	24.0	24.0	22.0	22.0
17				25.0N
18				22.0N
19				22.0N
20	23.0	23.0	23.0	23.0
21	23.0	23.0	23.0	23.0
24				19.0N
25	20.0	20.0	18.0	18.0A
26				19.0N
27				17.0N
28	**HOLIDAY**			
31				7.0N

86Aug Strike 6.50

Mar	Open	High	Low	Close
3	12.0	12.0	12.0L	12.0
4				14.0N
5				13.0N
6				13.5N
7				13.0N
10				13.0N
11	13.0	13.0	13.0	13.0
12				20.0N
13				17.0N
14				16.0N
17				19.5N
18	18.0	18.0H	17.0	17.0
19				17.0N
20				17.0N
21				16.0N
24	15.0	15.0	15.0	15.0
25				13.0N
26				13.5N
27	14.0	14.0	12.0	12.0A
28	**HOLIDAY**			
31				6.0N

86Aug Strike 6.75

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	13.0	13.0	13.0L	13.0
17	14.0	14.0H	14.0	14.0
18				12.0N
19				12.0N
20				12.0N
21				11.0N
24				10.0N
25				9.0N
26				9.5N
27				7.5N
28	**HOLIDAY**			
31				5.0N

86Aug Strike 7.00

Mar	Open	High	Low	Close
3	8.0	8.0H	7.0	8.0
4				8.0N
5				7.0N
6				7.0N
7				7.0N
10	6.0	6.0	6.0L	6.0
11				7.0N
12				9.0N
13				9.0N
14				9.0N
17				10.0N
18				9.0N
19				9.0N
20				9.0N
21				8.0N
24				7.0N
25				6.0N
26				6.5N
27				4.5N
28	**HOLIDAY**			
31				4.0N

86Aug Strike 7.50

Mar	Open	High	Low	Close
3				3.0N
4				4.0N
5				3.0N
6				4.0N
7				4.0N
10				4.0N
11				5.0N
12				7.0N
13				6.0N
14				6.0N
17				7.0N
18				6.0N
19				6.0N
20				5.0N
21				6.0N
24				5.0N
25				3.0N
26				4.5N
27				2.5N
28	**HOLIDAY**			
31				1.0N

86Aug Strike 8.00

Mar	Open	High	Low	Close
3				1.5N
4				2.0N
5				1.5N
6				3.0N
7				3.0N
10				3.0N
11				3.5N
12				4.0N
13				3.0N
14				3.0N
17				4.0N
18				3.0N
19				3.0N
20				3.0N
21				3.0N
24				2.0N
25				1.0N
26				2.5N
27				0.5N
28	**HOLIDAY**			
31				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Mar	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
3	2		1L	1H		3H			7
4	1L								1L
5									
6									
7									
10		1L							1
11			1	1		1L			3
12									
13			1						1
14	6H		2H		1H				9H
17				1	1				2
18				1					1
19				1					1
20			1						1
21			2						2
24				1					1
25		2H							2
26		1	1						2
27				1					1
28	HOLIDAY								
31		1							1
TOTAL	9	5	9	7	2	4			36

Call open contracts Reported in contracts—Future 86Aug

Mar	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
3	2L	3	5L	4L		18H	3H	16H	51
4	3	3	5	4		18	3	16	52
5	3	3	5	4		18	3	16	52
6	3	3	5	4		18	3	16	52
7	3	2L	5	4		17L	3	16	50L
10	3	3	5	4		17	3	16	51
11	3	3	6	5		18	3	16	54
12	3	3	6	5		18	3	16	54
13	3	3	7	5		18	3	16	55
14	9H	3	8	5	1L	18	3	16	63
17	9	3	8	6	2H	18	3	16	65
18	8	2	8	6	2	18	3	16	63
19	8	2	8	7	2	18	3	16	64
20	8	2	9	7	2	18	3	16	65
21	8	2	11	7	2	18	3	16	67
24	8	2	11	8	2	18	3	16	68
25	8	4	11	8	2	18	3	16	70
26	8	5	12H	8	2	18	3	16	72
27	8	5	12	9H	2	18	3	16	73
28	HOLIDAY								
31	8	6H	12	9	2	18	3	16	74H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 6.00				86Oct Strike 6.75			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				37.0**N**				16.0**N**
4				39.0**N**				17.0**N**
5				37.0**N**				16.0**N**
6	40.0	40.0	40.0	40.0				17.0**N**
7				39.0**N**				17.0**N**
10				37.0**N**				16.0**N**
11				40.0**N**				18.0**N**
12				50.0**N**				24.0**N**
13				47.0**N**				22.0**N**
14				46.0**N**				21.0**N**
17				48.0**N**				22.0**N**
18	46.0	46.0**H**	44.0	44.0				20.0**N**
19				44.0**N**	19.0	19.0**H**	19.0**L**	19.0
20				45.0**N**				21.0**N**
21				45.0**N**				21.0**N**
24				40.0**N**				19.0**N**
25				35.0**N**				15.0**N**
26				37.0**N**				16.0**N**
27				34.0**N**				14.0**N**
28	**HOLIDAY**				**HOLIDAY**			
31	26.0	26.0	20.0**L**	20.0**A**				9.0**N**

Call volume of sales Reported in contracts—Future 86Oct

Mar	6.00	6.75	TOTAL
3			
4			
5			
6	1**L**		1**L**
7			
10			
11			
12			
13			
14			
17			
18	2**H**		2**H**
19		2**H**	2
20			
21			
24			
25			
26			
27			
28	**HOLIDAY**		
31	1		1
TOTAL	4	2	6

Call open contracts Reported in contracts—Future 86Oct

Mar	6.00	6.75	TOTAL
3	1**L**	3**H**	4**L**
4	1	3	4
5	1	3	4
6	2	3	5
7	2	3	5
10	2	3	5
11	2	3	5
12	2	3	5
13	2	3	5
14	2	3	5
17	2	3	5
18	4	3	7**H**
19	4	3	7
20	4	3	7
21	4	3	7
24	4	2	6
25	4	2	6
26	4	2	6
27	4	1**L**	5
28	**HOLIDAY**		
31	5**H**	1	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.50				86Dec Strike 6.00				86Dec Strike 6.25			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												36.0**N**
4												40.0**N**
5												38.0**N**
6												40.0**N**
7												40.0**N**
10									37.0	39.0	37.0**L**	39.0
11												42.0**N**
12												50.0**N**
13												46.0**N**
14												45.0**N**
17												50.0**N**
18												47.0**N**
19												45.0**N**
20									44.0	45.0**H**	44.0	45.0**B**
21												45.0**N**
24					53.0	53.0**H**	53.0	53.0				41.0**B**
25								44.0**N**				35.0**N**
26								46.0**N**				35.0**N**
27					43.0	43.0	41.0**L**	41.0				32.0**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	43.0	53.0**H**	43.0**L**	47.0**A**				29.0**N**				23.0**N**

	86Dec Strike 7.00				86Dec Strike 7.50			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				17.0**N**				12.0**N**
4				20.0**N**				13.0**N**
5				19.0**N**				12.0**N**
6				21.0**N**				13.0**N**
7				20.0**N**				13.0**N**
10				20.0**N**				13.0**N**
11				21.0**N**				13.0**N**
12				27.0**N**				17.0**N**
13				24.0**N**				16.0**N**
14				23.0**N**				15.0**N**
17				27.0**N**				18.0**N**
18				25.0**N**				17.0**N**
19				24.0**N**				15.0**N**
20				24.5**N**				16.0**N**
21				25.5**N**				16.0**N**
24				22.0**N**				14.0**N**
25				19.0**N**				11.0**N**
26				18.0**N**				11.0**N**
27				15.0**N**				10.0**N**
28	**HOLIDAY**				**HOLIDAY**			
31				12.0**N**				8.0**N**

Call volume of sales Reported in contracts—Future 86Dec

Mar	5.50	6.00	6.25	7.00	7.50	TOTAL
3						
4						
5						
6						
7						
10						
11			1**H**			1**L**
12						
13						
14						
17						
18						
19						
20						
21			1			1
24						
25		1**H**				1
26						
27		1				1
28	**HOLIDAY**					
31	2**H**					2**H**
TOTAL	2	2	2			6

Call open contracts Reported in contracts—Future 86Dec

Mar	5.50	6.00	6.25	7.00	7.50	TOTAL
3			4**L**	11**H**	2**H**	17**L**
4			4	11	2	17
5			4	11	2	17
6			4	11	2	17
7			4	11	2	17
10			4	11	2	17
11			5	11	2	18
12			5	11	2	18
13			5	11	2	18
14			5	11	2	18
17			5	11	2	18
18			5	11	2	18
19			5	11	2	18
20			5	11	2	18
21			6**H**	11	2	19
24			6	11	2	19
25		1**H**	6	11	2	20
26		1	6	11	2	20
27		1	6	11	2	20
28	**HOLIDAY**					
31	1**H**	1	6	11	2	21**H**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
Mar	Open	High	Low	Close	Open	High	Low	Close
3				55.0N				23.0N
4				61.0N				28.0N
5				59.0N				27.0N
6				60.0N				28.0N
7				58.0N				26.0N
10				58.0N				26.0N
11				63.0N				29.0N
12				70.0N				34.0N
13				67.0N				32.0N
14				65.0N				31.0N
17				68.0N				34.0N
18				64.0N				30.0N
19				64.0N				30.0N
20				67.0N				32.0N
21				67.0N				32.0N
24				60.0N				28.0N
25				53.0N				24.0N
26				53.0N				23.5N
27				50.0N				21.0N
28	HOLIDAY				HOLIDAY			
31				40.0N				17.0N

Call volume of sales Reported in contracts—Future 87Feb

Mar	6.00	7.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19			
20			
21			
24			
25			
26			
27			
28	HOLIDAY		
31			
TOTAL			

Call open contracts Reported in contracts—Future 87Feb

Mar	6.00	7.00	TOTAL
3	1H	11H	12H
4	1	11	12
5	1	11	12
6	1	11	12
7	1	11	12
10	1	11	12
11	1	11	12
12	1	11	12
13	1	11	12
14	1	11	12
17	1	11	12
18	1	11	12
19	1	11	12
20	1	11	12
21	1	11	12
24	1	11	12
25	1	11	12
26	1	11	12
27	1	11	12
28	HOLIDAY		
31	1	11	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Apr	86Jun Strike 5.00				86Jun Strike 5.25				86Jun Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					22.0	22.0	20.0	20.0	14.0	14.0	12.0	12.0
2					21.0	21.0	21.0	21.0				12.0**N**
3					17.0	19.0	16.0	19.0**B**				13.0**N**
4								21.0**N**	14.0	14.0	13.0	13.0**A**
7								28.0**N**	16.0	16.0	16.0	16.0
8					23.0	29.0**H**	23.0	29.0**B**	14.0	16.0	14.0	16.0**B**
9								29.0**N**	15.0	16.0	14.0	16.0**B**
10								30.0**N**	18.0	18.0	18.0	18.0
11								40.0**N**	23.0	23.0**H**	23.0	23.0
14								28.0**N**	17.0	17.0	16.0	16.0**A**
15								30.0**N**	16.0	16.0	16.0	16.0
16								33.0**N**	14.0	15.0	14.0	15.0
17								22.5**N**				10.0**N**
18								13.0**N**				5.5**N**
21					13.0	13.0	10.0	10.0**A**				5.0**N**
22					11.0	13.0	11.0	13.0				7.5**N**
23								15.0**N**				8.0**N**
24								14.0**A**	7.0	7.0	7.0**L**	7.0
25					13.0	13.0	13.0	13.0	8.0	8.0	7.0	7.0
28					10.0	10.0	10.0	10.0				5.0**N**
29	15.0	15.0	15.0**L**	15.0	10.0	10.0	9.0**L**	9.0**A**				3.0**N**
30	21.0	21.0**H**	21.0	21.0				10.0**N**				4.0**N**

Apr	86Jun Strike 5.75				86Jun Strike 6.00				86Jun Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				7.0**N**				5.0**N**				4.0**N**
2				6.0**N**	7.0	7.0**H**	3.0	3.0**A**				2.0**N**
3				6.0**N**				4.0**N**				3.0**N**
4				7.0**N**				3.0**N**				1.0**N**
7				8.0**N**				4.5**N**				3.0**N**
8				9.0**N**				5.0**N**				4.0**N**
9				9.0**N**				5.0**N**				4.0**N**
10	10.0	10.0**H**	10.0	10.0				5.0**N**				4.0**N**
11				15.0**N**				8.0**N**				6.0**N**
14				8.0**N**	5.5	5.5	5.0	5.0				2.0**N**
15				8.0**N**				5.0**N**				2.0**N**
16	8.0	8.0	8.0	8.0	4.5	4.5	4.5	4.5				2.0**N**
17	6.0	6.0	5.0**L**	5.0**A**				2.5**N**				1.0**N**
18				2.0**N**	2.5	2.5	0.5**L**	0.5**A**				0.2**N**
21				2.0**N**	2.0	2.0	1.0	1.0**A**				0.2**N**
22				3.0**B**				2.0**N**				0.5**N**
23				3.5**N**				2.5**N**				1.0**N**
24				3.5**N**				2.5**N**				1.0**N**
25				4.0**N**				3.0**N**				2.0**N**
28				3.0**N**				2.0**N**				1.0**N**
29				1.0**N**				0.5**N**				0.2**N**
30				1.5**N**				0.5**N**				0.1**N**

Apr	86Jun Strike 6.50				86Jun Strike 6.75				86Jun Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				3.0**N**				2.0**N**				1.0**N**
2				1.0**N**				1.0**N**				0.5**N**
3				2.0**N**				1.0**N**				0.5**N**
4				0.5**N**				0.1**N**				0.1**N**
7				2.0**N**				1.0**N**				0.3**N**
8				3.0**N**				2.0**N**				1.0**N**
9				3.0**N**				2.0**N**				1.0**N**
10				3.0**N**				2.0**N**				1.0**N**
11				5.0**N**				4.0**N**				3.0**N**
14				1.0**N**				0.5**N**				0.1**N**
15				1.0**N**				0.5**N**				0.1**N**
16				1.0**N**				0.5**N**				0.1**N**
17				0.5**N**				0.1**N**				0.1**N**
18				0.1**N**				0.1**N**				0.1**N**
21				0.1**N**				0.1**N**				0.1**N**
22				0.2**N**				0.1**N**				0.1**N**
23				0.5**N**				0.1**N**				0.1**N**
24				0.5**N**				0.1**N**				0.1**N**
25				1.0**N**				0.5**N**				0.1**N**
28				0.5**N**				0.1**N**				0.1**N**
29				0.1**N**				0.1**N**				0.1**N**
30				0.1**N**				0.1**N**				0.1**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 7.25				86Jun Strike 7.50				86Jun Strike 7.75			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.1N				0.1N				0.1N
2				0.1N				0.1N				0.1N
3				0.1N				0.1N				0.1N
4				0.1N				0.1N				0.1N
7				0.1N				0.1N				0.1N
8				0.5N				0.1N				0.1N
9				0.5N				0.1N				0.1N
10				0.5N				0.1N				0.1N
11				2.0N				1.0N				0.5N
14				0.1N				0.1N				0.1N
15				0.1N				0.1N				0.1N
16				0.1N				0.1N				0.1N
17				0.1N				0.1N				0.1N
18				0.1N				0.1N				0.1N
21				0.1N				0.1N				0.1N
22				0.1N				0.1N				0.1N
23				0.1N				0.1N				0.1N
24				0.1N				0.1N				0.1N
25				0.1N				0.1N				0.1N
28				0.1N				0.1N				0.1N
29				0.1N				0.1N				0.1N
30				0.1N				0.1N				0.1N

	86Jun Strike 8.00				86Jun Strike 8.50			
Apr	Open	High	Low	Close	Open	High	Low	Close
1				0.1N				0.1N
2				0.1N				0.1N
3				0.1N				0.1N
4				0.1N				0.1N
7				0.1N				0.1N
8				0.1N				0.1N
9				0.1N				0.1N
10				0.1N				0.1N
11				0.1N				0.1N
14				0.1N				0.1N
15				0.1N				0.1N
16				0.1N				0.1N
17				0.1N				0.1N
18				0.1N				0.1N
21				0.1N				0.1N
22				0.1N				0.1N
23				0.1N				0.1N
24				0.1N				0.1N
25				0.1N				0.1N
28				0.1N				0.1N
29				0.1N				0.1N
30				0.1N				0.1N

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1		1L	2		1L										4
2		1													1L
3		5H			2										7
4			1L												1
7			2												2
8		1	1												2
9			3												3
10			3	1L											4
11			3												3
14			1		4H										5
15			1												1
16				1	1										2
17			4H	4H											8H
18															
21		1			2										3
22		3			3										6
23															
24			3												3
25		2													2
28		1	1												2
29	3H	3													6
30															
TOTAL	3	18	25	6	13										65

Call open contracts Reported in contracts—Future 86Jun

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1		1L	3L	13L	64L	44H	95H	7H	292H	139H	88H	125H	60H	2H	933L
2		2	3	13	64	44	95	7	292	139	88	125	60	2	934
3		7	3	13	66	44	95	7	292	139	88	125	60	2	941
4		6	4	13	66	44	95	7	292	139	88	125	60	2	941
7		6	6	13	66	44	95	7	292	139	88	125	60	2	943
8		6	7	13	66	44	95	7	292	139	88	125	60	2	944
9		6	7	13	66	44	95	7	292	139	88	125	60	2	944
10		6	10	13	66	44	95	7	292	139	88	125	60	2	947
11		6	7	13	66	44	95	7	292	139	88	125	60	2	944
14		6	8	13	64	44	95	7	292	139	88	125	60	2	943
15		6	9	13	64	44	95	7	292	139	88	125	60	2	944
16		6	9	13	64	44	95	7	292	139	88	125	60	2	944
17		6	9	14H	64	44	95	7	292	139	88	125	60	2	945
18		6	9	14	64	44	95	7	292	139	88	125	60	2	945
21		7	9	14	66	44	95	7	292	139	88	125	60	2	948
22		8	9	14	69H	44	95	7	292	139	88	125	60	2	952
23		8	9	14	69	44	95	7	292	139	88	125	60	2	952
24		8	12H	14	69	44	95	7	292	139	88	125	60	2	955
25		10	12	14	69	44	95	7	292	139	88	125	60	2	957
28		11H	12	14	69	44	95	7	292	139	88	125	60	2	958
29	3H	8	12	14	69	44	95	7	292	139	88	125	60	2	958
30	3	10	12	14	69	44	95	7	292	139	88	125	60	2	960H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.25				86Aug Strike 5.50				86Aug Strike 5.75			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	35.0	35.0H	32.0	32.0					18.0	20.0	18.0	18.0
2				38.0N								19.0N
3				36.0N								18.0N
4				33.0N					22.0	22.0	20.0	20.0A
7				44.0N					25.0	25.0H	24.5	24.5A
8				44.0N								21.0N
9				45.0N								22.0N
10				45.0N								23.0N
11				54.0N								27.0N
14				45.0N	27.0	30.0H	27.0	30.0B	21.5	21.5	21.5	21.5
15				44.0N				30.0N				21.0N
16				50.0N				32.0N				23.0N
17				39.5N				25.0N				17.0N
18				25.0N				17.0N	15.0	15.0	10.0L	10.0A
21				27.0N				19.0N				13.0N
22	32.0	32.0	32.0	32.0				22.5N				17.0N
23				34.0N				24.0N				18.0N
24	32.0	32.0	32.0	32.0				21.0N	16.0	16.0	16.0	16.0
25				29.0N				21.0N	13.0	13.0	13.0	13.0
28				27.0N	20.0	20.0	17.0L	17.0A				12.0N
29	27.0	27.0	26.0L	26.0A				18.0N	13.0	13.0	13.0	13.0
30				29.0N	23.0	23.0	22.0	22.0				15.0N

	86Aug Strike 6.00				86Aug Strike 6.25				86Aug Strike 6.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				12.0N				9.0N				7.0N
2				13.0N				9.0N				6.0N
3				12.0N				8.0N				6.0N
4				11.0N				7.0N				5.0N
7				15.0N				10.0N				7.0N
8				15.0N	8.0	9.0H	8.0L	9.0B				6.0N
9				15.0N				9.0N				6.0N
10				15.0N				10.0N				7.0N
11				18.0N				12.0N				8.5N
14	13.0	14.0H	13.0	14.0B				10.0N				6.5N
15				14.0N				10.0N				6.5N
16				16.5N				11.5N				8.0N
17				12.0N				8.0N				5.5N
18	9.0	9.0	7.0L	7.0A				4.0N				3.0N
21				9.0N				6.0N				4.0N
22				12.0N				8.0N				5.0N
23				13.0N				9.0N				6.0N
24				11.0N				8.0N				6.0N
25				11.0N				8.0N				6.0N
28				8.0N				6.0N				4.0N
29				8.5N				6.0N				4.0N
30				10.0N				7.0N				5.0N

	86Aug Strike 6.75				86Aug Strike 7.00				86Aug Strike 7.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				6.0N				5.0N				0.5N
2				4.0N				3.0N				1.0N
3				5.0N				3.0N				1.0N
4				3.0N				2.0N				1.0N
7				5.0N				4.0N				2.0N
8				5.0N				4.0N				2.0N
9				5.0N				4.0N				2.0N
10				6.0N				5.0N				3.0N
11				6.0N				5.0N				3.0N
14				4.5N				3.5N				1.5N
15				4.5N				3.5N				1.5N
16				5.5N				4.0N				2.0N
17				4.0N				3.0N				1.5N
18				2.0N				1.0N				0.5N
21				2.5N				1.5N				0.5N
22				3.0N				2.0N				1.0N
23				4.0N				3.0N				1.5N
24				4.0N				3.0N				1.0N
25				4.0N				3.5N				1.0N
28				3.0N				2.0N				1.0N
29				3.0N				2.0N				0.5N
30				3.0N				2.0N				0.5N

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 8.00

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.5N
8				0.5N
9				0.5N
10				1.0N
11				2.0N
14				1.0N
15				1.0N
16				1.0N
17				0.5N
18				0.1N
21				0.1N
22				0.5N
23				0.5N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

Call volume of sales Reported in contracts—Future 86Aug

Apr	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1			1L								1L
2	1H		3								4
3											
4			1								1
7			2								2
8			1		1H						2
9					1						1
10					1						1
11											
14			10H	2H							12H
15		1L									1
16											
17											
18			3								3
21				1L							1
22											
23	1										1
24	1		1								2
25			1								1
28		2H	1								3
29	1		2								3
30		1									1
TOTAL	4	4	26	3	3						40

Call open contracts Reported in contracts—Future 86Aug

Apr	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1			9L	6L	12L	9H	2H	18H	3H	16H	75L
2	1L		12	6	12	9	2	18	3	16	79
3	1		12	6	12	9	2	18	3	16	79
4	1		13	6	12	9	2	18	3	16	80
7	1		13	6	12	9	2	18	3	16	80
8	1		14	6	13H	9	2	18	3	16	82
9	1		14	6	13	9	2	18	3	16	82
10	1		14	6	13	9	2	18	3	16	82
11	1		14	6	13	9	2	18	3	16	82
14	1		14	6	13	9	2	18	3	16	82
15	1	1L	14	6	13	9	2	18	3	16	83
16	1	1	14	6	13	9	2	18	3	16	83
17	1	1	14	6	13	9	2	18	3	16	83
18	1	1	17	6	13	9	2	18	3	16	86
21	1	1	17	7H	13	9	2	18	3	16	87
22	1	1	17	7	13	9	2	18	3	16	87
23	2	1	17	7	13	9	2	18	3	16	88
24	3	1	18	7	13	9	2	18	3	16	90
25	3	1	19	7	13	9	2	18	3	16	91
28	3	3	19	7	13	9	2	18	3	16	93
29	4H	3	21H	7	13	9	2	18	3	16	96H
30	4	4H	19	7	13	9	2	18	3	16	95

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.75				86Oct Strike 6.00				86Oct Strike 6.75			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								19.0N				9.0N
2	31.0	31.0H	29.0	29.0A				22.0N				9.0N
3				28.0N				21.0N				9.0N
4				30.0N				23.0N				10.0N
7				34.0N				25.0N				11.0N
8				33.0N				25.0N				10.0N
9				33.0N				25.0N				10.0N
10				34.0N				26.0N				11.0N
11				41.0N				31.0N				12.0N
14				33.0N				25.0N				10.0N
15				33.0N				25.0N				10.0N
16				36.0N	28.0	28.0H	28.0L	28.0				12.0N
17				29.0N				23.0N				9.5N
18				23.0N				18.0N				7.0N
21				20.0N				16.0N				6.5N
22				25.0N				19.0N				4.5N
23				26.5N				20.0N				5.5N
24				27.0N				20.0N				5.0N
25	26.0	26.0	26.0L	26.0				21.0N				4.0N
28				23.0N				18.0N				7.0N
29				24.0N				18.0N				8.0N
30				25.5N				20.0N				9.0N

Call volume of sales Reported in contracts—Future 86Oct

Apr	5.75	6.00	6.75	TOTAL
1				
2	3H			3H
3				
4				
7				
8				
9		1H		1L
10				
11				
14				
15				
16		1		1
17				
18				
21				
22				
23				
24				
25	2L			2
28				
29				
30				
TOTAL	5	2		7

Call open contracts Reported in contracts—Future 86Oct

Apr	5.75	6.00	6.75	TOTAL
1		5L	1H	6L
2	3L	5	1	9
3	3	5	1	9
4	3	5	1	9
7	3	5	1	9
8	3	5	1	9
9	3	6H	1	10
10	3	6	1	10
11	3	6	1	10
14	3	6	1	10
15	3	6	1	10
16	3	6	1	10
17	3	6	1	10
18	3	6	1	10
21	3	6	1	10
22	3	6	1	10
23	3	6	1	10
24	3	6	1	10
25	5H	6	1	12H
28	5	6	1	12
29	5	6	1	12
30	5	6	1	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.50				86Dec Strike 6.00				86Dec Strike 6.25			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	45.0	45.0	44.0	44.0				27.0N	22.0	22.0H	22.0L	22.0
2				48.0N				31.0N				24.0N
3	51.0	51.0	48.0	48.0A				31.0N				24.0N
4				50.0N				33.0N				25.0N
7				55.0N				35.0N				27.0N
8				55.0N				34.0N				27.0N
9				55.0N				34.0N				27.0N
10				56.0N				35.0N				28.0N
11				61.0N				41.0N				35.0N
14				60.0N	38.0	38.0H	38.0	38.0				32.0N
15				60.0N	38.0	38.0	38.0	38.0				32.0N
16	55.0	55.0H	55.0	55.0	33.0	33.0	33.0	33.0				26.0N
17				45.0N				25.0N				19.0N
18				36.5N				21.0N				16.0N
21				33.0N				19.0N				14.0N
22				41.0N				25.0N				19.0N
23				43.5N				26.0N				20.0N
24				39.0N				25.0N				19.0N
25	39.0	39.0	39.0L	39.0				21.0N				19.0N
28				35.0N	23.0	23.0	22.0L	22.0A				17.0N
29				36.0N				22.0N				19.0N
30				41.0N				24.0N				20.0N

	86Dec Strike 7.00				86Dec Strike 7.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				12.0N				8.0N
2				12.0N				8.0N
3				12.0N				8.0N
4				13.0N				11.0N
7				13.0N				10.0N
8				13.0N				9.0N
9				13.0N				9.0N
10				14.0N				10.0N
11				18.0N				13.0N
14				16.5N				12.0N
15				16.5N				12.0N
16				13.0N				8.0N
17				10.0N				6.0N
18				7.5N				4.5N
21				6.5N				4.0N
22				9.0N				6.0N
23				10.0N				7.0N
24				9.0N				7.0N
25				8.5N				6.0N
28				7.5N				5.0N
29				7.5N				5.0N
30				8.0N				6.0N

Call volume of sales Reported in contracts—Future 86Dec

Apr	5.50	6.00	6.25	7.00	7.50	TOTAL
1	1L		1H			2
2						
3	1					1L
4						
7						
8						
9						
10						
11						
14						
15		1H				1
16	3H	1				4H
17		1				1
18						
21						
22						
23						
24						
25	1					1
28		1				1
29						
30						
TOTAL	6	4	1			11

Call open contracts Reported in contracts—Future 86Dec

Apr	5.50	6.00	6.25	7.00	7.50	TOTAL
1	2L	1L	7H	11H	2H	23L
2	2	1	7	11	2	23
3	3	1	7	11	2	24
4	3	1	7	11	2	24
7	3	1	7	11	2	24
8	3	1	7	11	2	24
9	3	1	7	11	2	24
10	3	1	7	11	2	24
11	3	1	7	11	2	24
14	3	1	7	11	2	24
15	3	2	7	11	2	25
16	3	3	7	11	2	26
17	3	3	7	11	2	26
18	3	3	7	11	2	26
21	3	3	7	11	2	26
22	3	5	7	11	2	28
23	3	5	7	11	2	28
24	3	7	7	11	2	30
25	4H	7	7	11	2	31
28	4	8H	7	11	2	32H
29	4	8	7	11	2	32
30	4	3	6L	11	2	26

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				40.0**N**				17.0**N**
2				40.0**N**				17.0**N**
3				40.0**N**				17.0**N**
4				42.0**N**				19.0**N**
7				45.0**N**				21.0**N**
8				46.0**N**				22.0**N**
9	42.0	42.0**H**	42.0**L**	42.0				22.0**N**
10				43.0**N**				23.0**N**
11				51.0**N**				26.0**N**
14				48.0**N**				23.0**N**
15				48.0**N**				23.0**N**
16				42.0**N**				18.0**N**
17				35.0**N**				15.0**N**
18				29.0**N**				12.0**N**
21				26.0**N**				12.0**N**
22				31.0**N**				15.0**N**
23				32.0**N**				16.5**N**
24				32.0**N**				16.5**N**
25				32.0**N**				16.0**N**
28				28.0**N**				13.0**N**
29				29.0**N**				13.0**N**
30				33.0**N**				15.0**N**

Call volume of sales Reported in contracts—Future 87Feb

Apr	6.00	7.00	TOTAL
1			
2			
3			
4			
7			
8			
9	2**H**		2**H**
10			
11			
14			
15			
16			
17			
18			
21			
22			
23			
24			
25			
28			
29			
30			
TOTAL	2		2

Call open contracts Reported in contracts—Future 87Feb

Apr	6.00	7.00	TOTAL
1	1**L**	11**H**	12**L**
2	1	11	12
3	1	11	12
4	1	11	12
7	1	11	12
8	1	11	12
9	3**H**	11	14**H**
10	3	11	14
11	3	11	14
14	3	11	14
15	3	11	14
16	3	11	14
17	3	11	14
18	3	11	14
21	3	11	14
22	3	11	14
23	3	11	14
24	3	11	14
25	3	11	14
28	3	11	14
29	3	11	14
30	3	11	14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

May	86Jun Strike 5.00				86Jun Strike 5.25				86Jun Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				19.0N				8.0N				4.0N
2				29.0N				14.0N				6.0N
5				23.0N				9.0N				2.5N
6				23.0N				9.0N				2.5N
7				23.0N				9.0N				2.5N
8				26.0N				10.0N				3.0N
9				26.0N	11.0	11.0H	11.0L	11.0				3.0N
12				19.0N				6.0N				1.5N
13				13.5N				1.5N				0.5N
14				8.0N				2.0N				0.5N
15				8.0N				2.0N				0.5N
16				6.0N				0.1N				0.1N
19												
20												
21												
22												
23												
26	HOLIDAY				HOLIDAY				HOLIDAY			
27												
28												
29												
30												

May	86Jun Strike 5.75				86Jun Strike 6.00				86Jun Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1.5N				0.5N				0.1N
2				2.0N				1.0N				0.5N
5				1.0N				0.5N				0.1N
6				1.0N				0.5N				0.1N
7				1.0N				0.5N				0.1N
8				1.5N				0.8N				0.1N
9				1.5N				0.8N				0.1N
12				1.0N				0.3N	0.1	0.1H	0.1L	0.1
13				0.1N	0.1	0.1H	0.1L	0.1				0.1N
14	0.1	0.1H	0.1L	0.1				0.1N				0.1N
15				0.1N				0.1N				0.1N
16				0.1N				0.1N				0.1N
19												
20												
21												
22												
23												
26	HOLIDAY				HOLIDAY				HOLIDAY			
27												
28												
29												
30												

May	86Jun Strike 6.50				86Jun Strike 6.75				86Jun Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.1N				0.1N				0.1N
2				0.1N				0.1N				0.1N
5				0.1N				0.1N				0.1N
6				0.1N				0.1N				0.1N
7				0.1N				0.1N				0.1N
8				0.1N				0.1N				0.1N
9				0.1N				0.1N				0.1N
12				0.1N				0.1N				0.1N
13				0.1N				0.1N				0.1N
14				0.1N				0.1N				0.1N
15				0.1N				0.1N				0.1N
16				0.1N				0.1N				0.1N
19												
20												
21												
22												
23												
26	HOLIDAY				HOLIDAY				HOLIDAY			
27												
28												
29												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

May	86Jun Strike 7.25				86Jun Strike 7.50				86Jun Strike 7.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.1**N**				0.1**N**				0.1**N**
2				0.1**N**				0.1**N**				0.1**N**
5				0.1**N**				0.1**N**				0.1**N**
6				0.1**N**				0.1**N**				0.1**N**
7				0.1**N**				0.1**N**				0.1**N**
8				0.1**N**				0.1**N**				0.1**N**
9				0.1**N**				0.1**N**				0.1**N**
12				0.1**N**				0.1**N**				0.1**N**
13				0.1**N**				0.1**N**				0.1**N**
14				0.1**N**				0.1**N**				0.1**N**
15				0.1**N**				0.1**N**				0.1**N**
16				0.1**N**				0.1**N**				0.1**N**
19												
20												
21												
22												
23												
26	HOLIDAY				HOLIDAY				HOLIDAY			
27												
28												
29												
30												

May	86Jun Strike 8.00				86Jun Strike 8.50			
	Open	High	Low	Close	Open	High	Low	Close
1				0.1**N**				0.1**N**
2				0.1**N**				0.1**N**
5				0.1**N**				0.1**N**
6				0.1**N**				0.1**N**
7				0.1**N**				0.1**N**
8				0.1**N**				0.1**N**
9				0.1**N**				0.1**N**
12				0.1**N**				0.1**N**
13				0.1**N**				0.1**N**
14				0.1**N**				0.1**N**
15				0.1**N**				0.1**N**
16				0.1**N**				0.1**N**
19								
20								
21								
22								
23								
26	HOLIDAY				HOLIDAY			
27								
28								
29								
30								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Jun

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	2H														2H
2															
5															
6															
7															
8															
9		1H													1L
12		1													1
13						1H									1
14															
15				1H	1H										2
16															
19															
20															
21															
22															
23															
26	HOLIDAY														
27															
28															
29															
30															
TOTAL	2	2		1	1	1									7

Call open contracts Reported in contracts—Future 86Jun

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	3H	7L	12H	14H	69H	44H	95H	7H	292H	139H	88H	125H	60H	2H	957
2	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
5	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
6	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
7	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
8	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
9	3	8H	12	14	69	44	95	7	292	139	88	125	60	2	958H
12	3	7	9L	14	69	44	95	7	292	139	88	125	60	2	954
13	3	7	9	14	69	43L	95	7	292	139	88	125	60	2	953
14	3	7	9	14	69	43	95	7	292	139	88	125	60	2	953
15	3	7	9	13L	68L	43	95	7	292	139	88	125	60	2	951L
16															
19															
20															
21															
22															
23															
26	HOLIDAY														
27															
28															
29															
30															

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								27.0N	21.0	21.0H	19.0	19.0
2								35.0N				25.0N
5								30.0N				17.0N
6								30.0N				17.0N
7								30.0N				17.0N
8								32.0N				19.0N
9								32.0N	21.0	21.0	20.0	21.0
12								24.0N				14.0N
13					24.0	24.0H	21.0	21.0A	15.0	15.0	11.5	11.5A
14								18.0N				10.0N
15					20.0	20.0	20.0	20.0				10.0N
16								19.0N				11.0N
19								12.0N	9.0	9.0	6.5L	6.5A
20								12.5N				7.0N
21	19.0	19.5H	19.0L	19.5				10.5N				6.5N
22				24.0N				13.0N				7.5N
23				34.0N	16.0	23.0	16.0L	23.0B				14.0N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				31.0N				18.0N				11.0N
28				29.0N				16.0N				8.0N
29				34.0N				20.0N	11.0	11.0	11.0	11.0
30				37.0N				21.0N				13.0N

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				13.0N	9.0	9.0H	9.0	9.0				6.0N
2				17.0N				11.0N				8.0N
5				12.0N				9.0N				6.0N
6				12.0N				9.0N				6.0N
7				12.0N				9.0N				6.0N
8				13.0N				9.5N				6.5N
9				13.0N				9.5N				6.5N
12				9.0N				6.0N				4.0N
13				7.0N	6.0	6.0	6.0	6.0				2.5N
14	8.0	8.0H	6.0	6.0A				4.0N				3.0N
15				6.0N				4.0N				3.0N
16				6.0N				4.0N				3.0N
19	4.0	4.0	3.5L	3.5A				3.0B				1.0N
20				4.0N				3.0B				1.5N
21				5.0N	3.0	3.0	3.0L	3.0				1.5N
22				5.5N				3.0N				2.0N
23				8.0N				4.5N				2.5N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				6.0N				3.0N				2.0N
28				4.0N				2.0N				1.5N
29				6.0N				3.0N				2.5N
30				7.0N				4.0N				3.0N

	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				4.0N				3.0N				2.0N
2				5.0N				3.0N				2.0N
5				4.0N				3.0N				1.5N
6				4.0N				3.0N				1.5N
7				4.0N				3.0N				1.5N
8				4.5N				3.0N				2.0N
9				4.5N				3.0N				2.0N
12				3.0N				2.0N				1.0N
13	3.0	3.0H	2.0L	2.0A				1.0N				0.5N
14				2.0N				1.0N				0.5N
15				2.0N				1.0N				0.5N
16				2.0N				1.0N				0.5N
19				0.5N				0.2N				0.1N
20				1.0N				0.5N				0.1N
21				1.0N				0.5N				0.2N
22				1.0N				0.5N				0.3N
23				1.5N				1.0N				0.5N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				1.0N				0.5N				0.3N
28				1.0N				0.5N				0.1N
29				1.5N				1.0N				0.5N
30				2.0N				1.0N				0.5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 7.50				86Aug Strike 8.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.5**N**				0.1**N**
2				1.0**N**				0.5**N**
5				1.0**N**				0.1**N**
6				1.0**N**				0.1**N**
7				1.0**N**				0.1**N**
8				1.0**N**				0.5**N**
9				1.0**N**				0.5**N**
12				0.5**N**				0.1**N**
13				0.1**N**				0.1**N**
14				0.1**N**				0.1**N**
15				0.1**N**				0.1**N**
16				0.1**N**				0.1**N**
19				0.1**N**				0.1**N**
20				0.1**N**				0.1**N**
21				0.1**N**				0.1**N**
22				0.1**N**				0.1**N**
23				0.1**N**				0.1**N**
26	**HOLIDAY**				**HOLIDAY**			
27				0.1**N**				0.1**N**
28				0.1**N**				0.1**N**
29				0.1**N**				0.1**N**
30				0.1**N**				0.1**N**

Call volume of sales Reported in contracts—Future 86Aug

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1					1**L**							1**L**
2			1**L**									1
5												
6												
7												
8												
9												
12			7**H**									7
13		2	1		1		4**H**					8**H**
14				1**L**								1
15		3**H**										3
16												
19				5**H**								5
20		1**L**	5									6
21	2**H**				2**H**							4
22					1							1
23		1										1
26	**HOLIDAY**											
27												
28												
29			1									1
30												
TOTAL	2	7	15	6	5		4					39

Call open contracts Reported in contracts—Future 86Aug

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1		4**L**	4**L**	19	8**L**	13**H**	9**L**	2**H**	18**H**	3**H**	16**H**	96
2		4	5	18	8	13	9	2	18	3	16	96
5		4	5	18	8	13	9	2	18	3	16	96
6		4	5	18	8	13	9	2	18	3	16	96
7		4	5	18	8	13	9	2	18	3	16	96
8		4	5	17**L**	8	13	9	2	18	3	16	95**L**
9		4	5	17	8	13	9	2	18	3	16	95
12		4	8	17	8	13	9	2	18	3	16	98
13		6	9	17	9	13	11**H**	2	18	3	16	104
14		6	9	18	9	13	11	2	18	3	16	105
15		9	9	18	9	13	11	2	18	3	16	108
16		9	9	18	9	13	11	2	18	3	16	108
19		9	9	23**H**	9	13	11	2	18	3	16	113
20		10**H**	14	23	9	13	11	2	18	3	16	119
21		10	14	23	9	13	11	2	18	3	16	119
22		10	14	23	10**H**	13	11	2	18	3	16	120**H**
23		9	14	23	10	13	11	2	18	3	16	119
26	**HOLIDAY**											
27		9	14	18	10	13	11	2	18	3	16	114
28		9	14	18	10	13	11	2	18	3	16	114
29		9	15**H**	18	10	13	11	2	18	3	16	115
30		9	15	18	10	13	11	2	18	3	16	115

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.75				86Oct Strike 6.00				86Oct Strike 6.50			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				24.0N				18.0N				
2				29.0N				23.0N				
5				24.0N				18.5N	13.0	13.0H	13.0L	13.0
6				24.0N				18.5N				13.0N
7				24.0N				18.5N				13.0N
8				25.0N				20.0N				11.0N
9				25.0N				20.0N				11.0N
12				22.0N				17.0N				10.0N
13				18.0N				13.0N				7.0N
14				16.0N	14.0	14.0H	12.0L	12.0A				7.0N
15				16.0N				12.0N				7.0N
16				16.0N				12.0N				7.0N
19				11.0N				8.0N				4.5N
20				11.5N				9.0N				5.0N
21	10.5	10.5	10.5L	10.5				7.0N				5.0N
22	11.0	12.0H	11.0	12.0B				9.0N				5.0N
23				16.5N				12.0N				6.5N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				15.0N				10.0N				5.0N
28				13.0N				9.0N				4.5N
29				15.5N				10.0N				5.5N
30				16.5N				11.0N				6.5N

86Oct Strike 6.75

May	Open	High	Low	Close
1				8.0N
2				10.0N
5				6.0N
6				8.0N
7				8.0N
8				8.5N
9				8.5N
12				7.5N
13				5.5N
14				5.0N
15				5.0N
16				5.5N
19				3.5N
20				4.0N
21				4.0N
22				4.0N
23				5.0N
26	HOLIDAY			
27				4.5N
28				4.0N
29				4.0N
30				5.0N

Call volume of sales Reported in contracts—Future 86Oct

May	5.75	6.00	6.50	6.75	TOTAL
1					
2					
5					
6			1H		1L
7					
8					
9					
12					
13					
14					
15		2H			2
16					
19					
20					
21	3H				3H
22	2L				2
23					
26	HOLIDAY				
27					
28					
29					
30					
TOTAL	5	2	1		8

Call open contracts Reported in contracts—Future 86Oct

May	5.75	6.00	6.50	6.75	TOTAL
1	5L	6L		1H	12L
2	5	6		1	12
5	5	6		1	12
6	5	6	1H	1	13
7	5	6	1	1	13
8	5	6	1	1	13
9	5	6	1	1	13
12	5	6	1	1	13
13	5	6	1	1	13
14	5	6	1	1	13
15	5	8H	1	1	15
16	5	8	1	1	15
19	5	8	1	1	15
20	5	8	1	1	15
21	8	8	1	1	18
22	10H	8	1	1	20H
23	10	8	1	1	20
26	HOLIDAY				
27	8	8	1	1	18
28	8	8	1	1	18
29	8	8	1	1	18
30	8	8	1	1	18

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 5.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	41.0	41.0	41.0L	41.0
21				42.0N
22	43.0	48.0	43.0	48.0
23				55.0N
26	HOLIDAY			
27	52.0	53.0H	52.0	53.0
28				50.0N
29				56.0N
30				59.0N

86Dec Strike 5.25

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23				
26	HOLIDAY			
27	38.0	39.0H	38.0L	39.0
28				38.5N
29				43.0N
30				44.0N

86Dec Strike 5.50

May	Open	High	Low	Close
1				39.0N
2				41.0N
5				39.0N
6				39.0N
7				39.0N
8				41.0N
9				41.0N
12				38.0N
13				33.0N
14	33.0	33.0H	31.0	31.0A
15				31.0N
16				31.0N
19				23.0N
20	22.0	22.5	22.0L	22.5B
21				23.0N
22				26.0N
23				31.5N
26	HOLIDAY			
27				28.0N
28				28.0N
29				31.0N
30				32.0N

86Dec Strike 6.00

May	Open	High	Low	Close
1	24.0	24.0H	22.0	22.0
2				24.0N
5				23.0N
6				23.0N
7	22.0	22.0	22.0	22.0
8				24.0N
9				24.0N
12				22.0N
13				19.0N
14	19.0	19.0	17.0	17.0A
15				17.0N
16				17.0N
19				12.0N
20	12.0	12.0	12.0L	12.0
21	13.0	14.0	13.0	13.0A
22				15.0N
23				17.0N
26	HOLIDAY			
27				16.0N
28				14.0N
29				16.5N
30				17.0N

86Dec Strike 6.25

May	Open	High	Low	Close
1				18.0N
2				19.0N
5				18.0N
6				18.0N
7				18.0N
8				19.0N
9				19.0N
12				17.0N
13				14.0N
14				13.0N
15				13.0N
16				13.0N
19				9.0N
20				10.0N
21				10.5N
22				11.0N
23				12.5N
26	HOLIDAY			
27				11.0N
28				10.0N
29				11.5N
30				12.0N

86Dec Strike 7.00

May	Open	High	Low	Close
1				7.5N
2				9.0N
5				8.0N
6				8.0N
7				8.0N
8				8.5N
9				8.5N
12				7.0N
13				6.5N
14				6.0N
15				6.0N
16				6.0N
19	5.0	5.5H	5.0L	5.5
20				6.0N
21				7.5N
22				8.0N
23				8.5N
26	HOLIDAY			
27				6.0N
28				5.0N
29				6.0N
30				6.5N

86Dec Strike 7.50

May	Open	High	Low	Close
1				5.0N
2				6.5N
5				6.0N
6				6.0N
7				6.0N
8				6.5N
9				6.5N
12				5.5N
13				4.5N
14				4.0N
15				4.0N
16				4.0N
19				4.0N
20				4.0N
21				5.5N
22				6.0N
23				6.5N
26	HOLIDAY			
27				5.0N
28				4.0N
29				5.0N
30				5.5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

May	5.00	5.25	5.50	6.00	6.25	7.00	7.50	TOTAL
1				2				2
2				2				2
5								
6								
7				3				3
8								
9								
12								
13								
14			1**L**					1**L**
15				1**L**				1
16								
19								
20	1**L**		9**H**	4**H**				14**H**
21				2				2
22	2**H**					2**H**		4
23								
26	**HOLIDAY**							
27		1**H**						1
28								
29								
30	1							1
TOTAL	4	1	10	14		2		31

Call open contracts Reported in contracts—Future 86Dec

May	5.00	5.25	5.50	6.00	6.25	7.00	7.50	TOTAL
1			4**L**	5**L**	6**H**	11**L**	2**H**	28**L**
2			4	7	6	11	2	30
5			4	7	6	11	2	30
6			4	7	6	11	2	30
7			4	10	6	11	2	33
8			4	7	6	11	2	30
9			4	7	6	11	2	30
12			4	7	6	11	2	30
13			4	7	6	11	2	30
14			5	7	6	11	2	31
15			5	7	6	11	2	31
16			5	7	6	11	2	31
19			5	7	6	11	2	31
20	1**L**		14**H**	11	6	11	2	45
21	1		14	13**H**	6	11	2	47
22	2		14	13	6	13**H**	2	50
23	2		14	13	6	13	2	50
26	**HOLIDAY**							
27	2	1**H**	14	13	6	13	2	51
28	2	1	14	13	6	13	2	51
29	2	1	14	13	6	13	2	51
30	3**H**	1	14	13	6	13	2	52**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
May	Open	High	Low	Close	Open	High	Low	Close
1				33.0N				15.0N
2				32.0N				15.0N
5				32.0N				15.0N
6				32.0N				15.0N
7				32.0N				15.0N
8				32.0N				15.0N
9				32.0N				15.0N
12				30.0N				14.0N
13				28.0N				12.0N
14				26.0N				11.0N
15				26.0N				11.0N
16				26.0N				11.0N
19				20.0N				8.0N
20				22.0N				9.0N
21				18.5N				14.5N
22				22.0N				15.0N
23				24.0N				17.0N
26	HOLIDAY				HOLIDAY			
27				22.0N				15.0N
28				20.0N				14.0N
29				23.0N				14.0N
30				25.0N				15.0N

Call volume of sales Reported in contracts—Future 87Feb

May	6.00	7.00	TOTAL
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22			
23			
26	HOLIDAY		
27			
28			
29			
30			
TOTAL			

Call open contracts Reported in contracts—Future 87Feb

May	6.00	7.00	TOTAL
1	3H	11H	14H
2	3	11	14
5	3	11	14
6	3	11	14
7	3	11	14
8	3	11	14
9	3	11	14
12	3	11	14
13	3	11	14
14	3	11	14
15	3	11	14
16	3	11	14
19	3	11	14
20	3	11	14
21	3	11	14
22	3	11	14
23	3	11	14
26	HOLIDAY		
27	3	11	14
28	3	11	14
29	3	11	14
30	1L	11	12L

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Jun	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				31.0**N**				18.0**N**				10.0**N**
3				31.0**N**				18.0**N**				10.0**N**
4				31.0**N**				18.0**N**				10.0**N**
5				31.0**N**				18.0**N**				10.0**N**
6				31.0**N**	18.0	18.0	18.0	18.0	10.0	10.0	10.0	10.0
9				45.0**N**	25.0	25.0**H**	25.0	25.0				15.0**N**
10				43.0**N**				24.5**N**	17.0	17.0**H**	14.0	14.0**A**
11				45.0**N**				26.0**N**	16.0	16.0	13.0	13.0**A**
12				41.0**N**				23.0**N**				10.0**N**
13				35.0**N**	21.0	21.0	21.0	21.0	10.0	10.0	9.5**L**	9.5**A**
16				21.0**N**				11.0**N**				3.0**N**
17	19.0	21.0**H**	19.0**L**	21.0	10.0	10.0	10.0**L**	10.0				3.0**N**
18				23.0**N**				10.5**N**				3.0**N**
19				23.0**N**				10.5**N**				3.0**N**
20				24.0**N**	11.0	11.0	11.0	11.0				4.0**N**
23				18.0**N**				7.0**N**				3.0**N**
24				18.0**N**				7.0**N**				3.0**N**
25				20.0**N**				7.5**N**				3.0**N**
26				17.0**N**				6.0**N**				3.0**N**
27				14.0**N**				4.0**N**				2.5**N**
30				20.0**N**				7.0**N**				2.0**N**

Jun	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				7.0**N**				4.0**N**				2.0**N**
3				7.0**N**				4.0**N**				2.0**N**
4				7.0**N**				4.0**N**				2.0**N**
5				7.0**N**				4.0**N**				2.0**N**
6				6.0**N**				3.0**N**				2.0**N**
9				9.0**N**				5.0**N**				2.0**N**
10				16.0**N**				3.5**B**				2.0**N**
11	8.0	8.0**H**	7.0**L**	7.0**A**	5.0	5.0**H**	4.0	4.0**A**				1.5**N**
12				5.0**N**	5.0	5.0	3.0	3.0				1.0**N**
13				4.0**N**				2.0**N**				1.0**N**
16				2.5**N**				1.0**N**				0.5**N**
17				2.5**N**				1.0**N**				0.5**N**
18				1.5**N**				0.5**N**				0.1**N**
19				1.5**N**				0.5**N**				0.1**N**
20				3.5**N**	3.0	3.0	2.0**L**	2.0				1.0**N**
23				2.0**N**				1.0**N**				0.5**N**
24				2.0**N**				1.0**N**				0.5**N**
25				2.0**N**				1.0**N**				0.5**N**
26				2.0**N**				1.0**N**				0.5**N**
27				1.0**N**				0.5**N**				0.1**N**
30				1.0**N**				0.5**N**				0.1**N**

Jun	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				1.0**N**				0.5**N**				0.3**N**
3				1.0**N**				0.5**N**				0.3**N**
4				1.0**N**				0.5**N**				0.3**N**
5				1.0**N**				0.5**N**				0.3**N**
6				1.0**N**				0.5**N**				0.3**N**
9				1.5**N**				1.0**N**				0.5**N**
10				1.5**N**				1.0**N**				0.5**N**
11				1.0**N**				0.5**N**				0.3**N**
12				0.5**N**				0.1**N**				0.1**N**
13				0.5**N**				0.2**N**				0.1**N**
16				0.1**N**				0.1**N**				0.1**N**
17				0.1**N**				0.1**N**				0.1**N**
18				0.1**N**				0.1**N**				0.1**N**
19				0.1**N**				0.1**N**				0.1**N**
20				0.5**N**				0.1**N**				0.1**N**
23				0.1**N**				0.1**N**				0.1**N**
24				0.1**N**				0.1**N**				0.1**N**
25				0.1**N**				0.1**N**				0.1**N**
26				0.1**N**				0.1**N**				0.1**N**
27				0.1**N**				0.1**N**				0.1**N**
30				0.1**N**				0.1**N**				0.1**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Jun	86Aug Strike 7.50				86Aug Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close
2				0.1N				0.1N
3				0.1N				0.1N
4				0.1N				0.1N
5				0.1N				0.1N
6				0.1N				0.1N
9				0.2N				0.1N
10				0.1N				0.1N
11				0.1N				0.1N
12				0.1N				0.1N
13				0.1N				0.1N
16				0.1N				0.1N
17				0.1N				0.1N
18				0.1N				0.1N
19				0.1N				0.1N
20				0.1N				0.1N
23				0.1N				0.1N
24				0.1N				0.1N
25				0.1N				0.1N
26				0.1N				0.1N
27				0.1N				0.1N
30				0.1N				0.1N

Call volume of sales Reported in contracts—Future 86Aug

Jun	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
2												
3												
4												
5												
6		1L	1L									2L
9												
10		1	1									2
11			8H	4H	1L							13H
12					3H							3
13		1	1									2
16			2									2
17	1L	2H										3
18												
19	2H											2
20		1			1							2
23												
24												
25												
26												
27												
30												
TOTAL	3	6	13	4	5							31

Call open contracts Reported in contracts—Future 86Aug

Jun	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
2		9L	15	18H	10L	13H	11H	2H	18H	3H	16H	115
3		9	15	18	10	13	11	2	18	3	16	115
4		9	14	18	10	13	11	2	18	3	16	114L
5		9	14	18	10	13	11	2	18	3	16	114
6		10	15	18	10	13	11	2	18	3	16	116
9		10	16	18	10	13	11	2	18	3	16	117
10		10	17	18	10	13	11	2	18	3	16	118
11		10	13L	18	11	13	11	2	18	3	16	115
12		10	13	18	14	13	11	2	18	3	16	118
13		11	14	18	14	13	11	2	18	3	16	120
16		11	14	18	14	13	11	2	18	3	16	120
17	1L	13H	16	18	14	13	11	2	18	3	16	125
18	1	13	16	18	14	13	11	2	18	3	16	125
19	2H	13	18H	18	14	13	11	2	18	3	16	128H
20	1	12	18	18	15H	13	11	2	18	3	16	127
23	1	12	14	18	15	13	11	2	18	3	16	123
24	1	12	14	18	15	13	11	2	18	3	16	123
25	1	12	14	18	15	13	11	2	18	3	16	123
26	1	12	14	18	15	13	11	2	18	3	16	123
27	1	12	14	18	15	13	11	2	18	3	16	123
30	1	12	14	18	15	13	11	2	18	3	16	123

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.25

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13	37.0	37.0H	36.0	36.0A
16				23.0N
17				23.0N
18				23.0N
19				23.0N
20				24.0N
23				23.0N
24	20.0	20.0	20.0	20.0
25				21.0N
26				19.0N
27	18.0	18.0	18.0L	18.0
30				20.0N

86Oct Strike 5.75

Jun	Open	High	Low	Close
2				13.0N
3				13.0N
4				13.0N
5				13.0N
6				13.5N
9	23.0	23.0H	23.0	23.0
10				14.5N
11				16.0N
12				14.0N
13	14.0	14.0	13.5L	13.5A
16				8.0N
17				8.0N
18				8.0N
19				8.0N
20				9.0N
23				7.0N
24				7.0N
25				8.0N
26				7.0N
27				6.5N
30				9.0N

86Oct Strike 6.00

Jun	Open	High	Low	Close
2				9.0N
3				9.0N
4				9.0N
5				9.0N
6				10.0N
9				16.0N
10				10.0N
11				11.0N
12				9.0N
13				8.5N
16				5.0N
17				5.0N
18				5.0N
19				5.0N
20				6.0N
23				5.0N
24				5.0N
25				5.0N
26				4.0N
27				4.0N
30				5.0N

86Oct Strike 6.50

Jun	Open	High	Low	Close
2				4.5N
3				4.5N
4				4.5N
5				4.5N
6				5.0N
9				9.0N
10				5.0N
11				5.5N
12				5.0N
13				4.0N
16				2.5N
17				2.5N
18				2.5N
19				2.5N
20				3.0N
23				3.0N
24				3.0N
25				3.0N
26				2.5N
27				2.0N
30				1.5N

86Oct Strike 6.75

Jun	Open	High	Low	Close
2				3.5N
3				3.5N
4				3.5N
5				3.5N
6				3.5N
9				6.0N
10				4.0N
11				4.5N
12				3.5N
13				3.0N
16				2.0N
17				2.0N
18				2.0N
19				2.0N
20				2.5N
23				2.5N
24				2.5N
25				2.5N
26				2.0N
27				1.0N
30				1.0N

Call volume of sales Reported in contracts—Future 86Oct

Jun	5.25	5.75	6.00	6.50	6.75	TOTAL
2						
3						
4						
5						
6						
9		2H				2H
10						
11						
12						
13	1H	1L				2
16						
17						
18						
19						
20						
23						
24	1					1L
25						
26						
27	1					1
30						
TOTAL	3	3				6

Call open contracts Reported in contracts—Future 86Oct

Jun	5.25	5.75	6.00	6.50	6.75	TOTAL
2		8L	8H	1H	1H	18L
3		8	8	1	1	18
4		8	8	1	1	18
5		8	8	1	1	18
6		8	8	1	1	18
9		10H	8	1	1	20
10		10	8	1	1	20
11		8	8	1	1	18
12		8	8	1	1	18
13	1L	9	8	1	1	20
16	1	9	8	1	1	20
17	1	9	8	1	1	20
18	1	9	8	1	1	20
19	1	9	8	1	1	20
20	1	9	8	1	1	20
23	1	9	8	1	1	20
24	1	9	8	1	1	20
25	1	9	8	1	1	20
26	1	9	8	1	1	20
27	2H	9	8	1	1	21H
30	2	9	8	1	1	21

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				54.0N				41.0N				27.0N
3				54.0N				41.0N				27.0N
4				54.0N				41.0N				27.0N
5				54.0N				41.0N				27.0N
6				53.0N				40.0N				28.0N
9				67.0N				51.0N	32.0	39.0	31.0	39.0B
10				66.0N				50.0N				37.0N
11				68.0N				52.0N	35.0	43.0H	35.0	40.0
12				62.0N				47.0N	39.0	39.0	34.0	34.0A
13				58.0N				43.0N				30.0N
16	47.0	47.0	43.0L	43.0				33.0N	24.0	25.0	24.0	24.0A
17				43.0N				33.0N				24.0N
18	48.5	48.5H	48.5	48.5				33.0N				24.0N
19				48.5N				33.0N				24.0N
20				48.5N				34.0N				25.0N
23				43.0N				32.0N				21.0N
24				43.0N	30.0	32.0H	30.0	32.0				21.0N
25				44.0N				33.0N				22.0N
26				43.0N				31.0N				21.0N
27				38.0N	29.0	29.0	29.0L	29.0				18.0N
30				45.0N				32.0N	22.0	22.0	22.0L	22.0

	86Dec Strike 6.00				86Dec Strike 6.25				86Dec Strike 6.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				14.0N				10.0N				
3				14.0N				10.0N				
4				14.0N				10.0N				
5				14.0N				10.0N				
6				15.5N				11.5N				
9				22.0N				16.0N				
10				17.0N	15.0	15.0H	12.0L	12.0A				
11				19.0N				13.0N				
12				16.0N	13.0	13.0	13.0	13.0				
13				14.5N				10.0N	8.1	8.1H	8.1L	8.1
16	14.0	14.0H	10.0L	10.0				7.0N				5.0N
17				10.0N				7.0N				5.0N
18				10.0N				7.0N				5.0N
19				10.0N				7.0N				5.0N
20	12.0	12.0	12.0	12.0				7.5N				5.5N
23				10.0N				8.0N				6.0N
24				10.0N				8.0N				6.0N
25				11.0N				8.0N				6.0N
26				10.0N				7.0N				5.5N
27				9.0N				6.0N				5.0N
30				11.0N				8.0N				5.5N

	86Dec Strike 7.00				86Dec Strike 7.50			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				5.5N				4.0N
3				5.5N				4.0N
4				5.5N				4.0N
5				5.5N				4.0N
6				6.0N				4.0N
9				7.5N				5.5N
10				5.0N				3.0N
11				5.5N				3.0N
12				5.0N				3.0N
13				4.0N				2.5N
16				3.0N				1.5N
17				3.0N				1.5N
18				3.0N				1.5N
19				3.0N				1.5N
20				3.5N				2.0N
23				2.5N				1.5N
24				2.5N				1.5N
25				2.5N				1.5N
26				2.5N				1.5N
27				2.0N				1.0N
30				2.0N				1.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
2									
3									
4									
5									
6									
9			5						5
10			2		1L				3
11			10H						10
12			6						6
13			1L		2H	2H			5
16	2H		2	7H					11H
17				3					3
18	1L								1L
19									
20				1L					1
23									
24		1H							1
25									
26									
27		1				2			3
30			1						1
TOTAL	3	2	27	11	3	4			50

Call open contracts Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
2	3L	1L	14	13L	6L		13H	2H	52
3	3	1	14	13	6		13	2	52
4	3	1	14	13	6		13	2	52
5	3	1	14	13	6		13	2	52
6	3	1	14	13	6		13	2	52
9	3	1	9L	13	6		13	2	47L
10	3	1	9	13	7		13	2	48
11	3	1	10	13	7		13	2	49
12	3	1	14	13	7		13	2	53
13	3	1	15H	13	9H	2H	13	2	58
16	3	1	15	17	9	2	13	2	62
17	3	1	14	20	9	2	13	2	64
18	4H	1	14	20	9	2	13	2	65
19	4	1	14	20	9	2	13	2	65
20	4	1	14	21H	9	2	13	2	66
23	4	1	14	21	9	2	13	2	66
24	4	2	14	21	9	2	13	2	67
25	4	2	14	21	9	2	13	2	67
26	4	2	14	21	9	2	13	2	67
27	4	3H	14	21	9	2	13	2	68H
30	4	3	14	21	9	2	13	2	68

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Jun	87Feb Strike 6.00				87Feb Strike 6.50				87Feb Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				22.0N								14.0N
3				22.0N								14.0N
4				22.0N								14.0N
5				22.0N								14.0N
6				23.0N								14.5N
9				31.0N								13.5N
10				26.0N								9.0N
11				27.0N								9.0N
12				24.0N								8.0N
13				24.0N								8.0N
16				17.0N								6.0N
17				17.0N								6.0N
18				17.5N								6.5N
19				17.5N								6.5N
20				18.5N	11.0	11.0H	11.0L	11.0				7.0N
23				16.0N				9.0N				6.0N
24				16.0N				9.0N				6.0N
25				16.0N				9.0N				6.0N
26				15.0N				8.0N				5.5N
27				15.0N				8.0N				5.0N
30				18.0N				11.0N				6.0N

Call volume of sales Reported in contracts—Future 87Feb

Jun	6.00	6.50	7.00	TOTAL
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30		1H		1H
TOTAL		1		1

Call open contracts Reported in contracts—Future 87Feb

Jun	6.00	6.50	7.00	TOTAL
2	3H		11H	14L
3	3		11	14
4	3		11	14
5	3		11	14
6	3		11	14
9	3		11	14
10	3		11	14
11	3		11	14
12	3		11	14
13	3		11	14
16	3		11	14
17	3		11	14
18	3		11	14
19	3		11	14
20	3		11	14
23	3		11	14
24	3		11	14
25	3		11	14
26	3		11	14
27	3		11	14
30	3	1H	11	15H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.00

Jul	Open	High	Low	Close
1				20.0N
2				17.0N
3				19.0N
4	HOLIDAY			
7				17.0N
8				17.0N
9				14.0N
10				13.0N
11				12.0N
14				10.0N
15				9.0N
16				8.0N
17				8.0N
18				8.0N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.25

Jul	Open	High	Low	Close
1				7.0N
2				5.0N
3				7.0N
4	HOLIDAY			
7				6.0N
8				6.0N
9				4.0N
10				4.0N
11				2.5N
14				2.0N
15	1.0	1.0H	1.0	1.0
16				0.5N
17				0.5N
18	0.1	0.1	0.1L	0.1
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.50

Jul	Open	High	Low	Close
1				2.0N
2				2.0N
3				3.0N
4	HOLIDAY			
7				3.0N
8				3.0N
9				2.0N
10				2.0N
11				1.0N
14				0.5N
15				0.3N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.75

Jul	Open	High	Low	Close
1				1.0N
2				0.5N
3				1.0N
4	HOLIDAY			
7				1.0N
8				1.0N
9				1.0N
10				1.0N
11				0.5N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.00

Jul	Open	High	Low	Close
1				0.5N
2				0.1N
3				0.5N
4	HOLIDAY			
7				0.5N
8				0.5N
9				0.5N
10				0.5N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.25

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.50

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.75

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 7.00

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 7.25				86Aug Strike 7.50				86Aug Strike 8.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								0.1**N**				0.1**N**
2								0.1**N**				0.1**N**
3								0.1**N**				0.1**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7								0.1**N**				0.1**N**
8								0.1**N**				0.1**N**
9				0.1**N**				0.1**N**				0.1**N**
10				0.1**N**				0.1**N**				0.1**N**
11								0.1**N**				0.1**N**
14								0.1**N**				0.1**N**
15								0.1**N**				0.1**N**
16								0.1**N**				0.1**N**
17								0.1**N**				0.1**N**
18								0.1**N**				0.1**N**
21												
22												
23												
24												
25												
28												
29												
30												
31												

Call volume of sales Reported in contracts—Future 86Aug

Jul	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	8.00	TOTAL
1													
2													
3													
4	**HOLIDAY**												
7													
8													
9													
10													
11													
14													
15													
16		1**H**											1**H**
17													
18													
21													
22													
23													
24													
25													
28													
29													
30													
31													
TOTAL		1											1

Call open contracts Reported in contracts—Future 86Aug

Jul	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	8.00	TOTAL
1	1**H**	12**H**	14**H**	18**H**	15**H**	13**H**	11**H**	2**H**	18**H**		3**H**	16**H**	123**H**
2	1	12	13**L**	18	15	13	11	2	18		3	16	122
3	1	12	13	18	15	13	11	2	18		3	16	122
4	**HOLIDAY**												
7	1	12	13	18	15	13	11	2	18		3	16	122
8	1	12	13	18	15	13	11	2	18		3	16	122
9	1	12	13	18	15	13	11	2	18		3	16	122
10	1	12	13	18	15	13	11	2	18		3	16	122
11	1	12	13	18	15	13	11	2	18		3	16	122
14	1	12	13	18	15	13	11	2	18		3	16	122
15	1	12	13	18	15	13	11	2	18		3	16	122
16	1	11**L**	13	18	15	13	11	2	18		3	16	121**L**
17	1	11	13	18	15	13	11	2	18		3	16	121
18	1	11	13	18	15	13	11	2	18		3	16	121
21													
22													
23													
24													
25													
28													
29													
30													
31													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.00				86Oct Strike 5.25				86Oct Strike 5.75			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								20.0N				9.0N
2								17.0N				7.0N
3								18.0N				8.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7								18.0N				8.0N
8								19.0N				8.0N
9								19.0N				6.0N
10								18.0N				6.0N
11								18.0N				6.0N
14								15.0N				5.0N
15								16.5N				5.0N
16								16.0N				5.0N
17								16.0N				5.0N
18								16.0N				5.0N
21	24.0	26.0H	24.0L	26.0B				15.0N				5.0N
22				25.0N				15.0N				5.0N
23				25.0N				15.0N				5.0N
24				23.0N				13.0N				5.0N
25				23.0N				13.0N				5.0N
28				22.0N				11.0N				3.0N
29				22.0N				11.0N				3.0N
30				19.0N				8.5N				2.0N
31				26.0N				13.0N				3.5N

	86Oct Strike 6.00				86Oct Strike 6.50				86Oct Strike 6.75			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				5.0N				1.5N				1.0N
2				4.0N				1.0N				0.5N
3				4.0N				1.0N				0.5N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				4.0N				1.0N				0.5N
8				4.0N				1.5N				1.0N
9				4.0N				1.5N				1.0N
10				4.0N				1.5N				1.0N
11				4.0N				1.5N				1.0N
14				3.0N				1.0N				0.5N
15				3.0N				1.0N				0.5N
16				3.0N				1.0N				0.5N
17				3.0N				1.0N				0.5N
18				3.0N	0.1	0.1H	0.1L	0.1				0.1N
21				3.0N				0.1N				0.1N
22				3.0N				0.1N				0.1N
23				3.0N				0.1N				0.1N
24				3.0N				0.1N				0.1N
25				3.0N				0.1N				0.1N
28				2.0N				0.1N				0.1N
29				2.0N				0.1N				0.1N
30				1.0N				0.1N				0.1N
31				1.5N				0.5N				0.2N

Call volume of sales Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1							
2							
3							
4	HOLIDAY						
7							
8							
9							
10							
11							
14							
15							
16							
17							
18					1H		1L
21	3H						3H
22							
23							
24							
25							
28							
29							
30							
31							
TOTAL	3				1		4

Call open contracts Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1		2H	9H	8H	1H	1H	21
2		2	9	8	1	1	21
3		2	9	8	1	1	21
4	HOLIDAY						
7		2	9	8	1	1	21
8		2	9	8	1	1	21
9		2	9	8	1	1	21
10		2	9	8	1	1	21
11		2	9	8	1	1	21
14		2	9	8	1	1	21
15		2	9	8	1	1	21
16		2	9	8	1	1	21
17		2	9	8	1	1	21
18		2	9	8		1	20L
21	3H	2	9	8		1	23H
22	3	2	9	8		1	23
23	3	2	9	8		1	23
24	3	2	9	8		1	23
25	3	2	9	8		1	23
28	3	2	9	8		1	23
29	3	2	9	8		1	23
30	3	2	9	8		1	23
31	3	2	9	8		1	23

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				45.0N				32.0N	20.5	20.5	20.5	20.5
2				42.0N				30.0N	22.0	22.0H	20.0	20.0A
3				41.0N				30.0N				20.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				41.0N				30.0N				21.0N
8				43.0N				30.0N				22.0N
9	45.0	45.0H	42.0	42.0				29.0N	20.0	20.0	19.0	19.0
10				41.0N				28.0N				19.0N
11				41.0N				28.0N				19.0N
14	40.0	40.0	40.0L	40.0				26.0N	17.0	18.0	17.0	18.0
15				40.0N				27.0N	22.0	22.0	20.5	20.5A
16				38.0N				26.0N				17.0N
17				38.0N				24.0N				16.0N
18				36.0N	24.0	24.0H	24.0	24.0				16.0N
21				34.0N	22.0	22.0	18.0L	21.0B	12.0	15.0	12.0L	15.0B
22				33.0N	19.0	21.0	19.0	21.0				14.0N
23				33.0N				21.0N	14.0	14.0	14.0	14.0
24				32.0N				20.0N	14.0	14.0	14.0	14.0
25				32.0N				20.0N				14.0N
28				32.0N	20.0	20.0	20.0	20.0	15.0	15.0	15.0	15.0
29				32.0N				20.0N				15.0N
30				29.0N				18.0N				12.0N
31				35.0N	23.0	23.0	21.0	21.0				14.0N

	86Dec Strike 6.00				86Dec Strike 6.25				86Dec Strike 6.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				11.0N				8.0N				5.5N
2				10.0N				7.0N				5.0N
3	11.0	11.0H	11.0	11.0				7.0N				5.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				11.0N				7.0N				5.0N
8				11.0N				8.0N				5.0N
9				10.0N				8.0N				5.0N
10				10.0N				8.0N				5.0N
11				10.0N				8.0N				5.0N
14				8.0N				6.5N				4.0N
15				8.5N				6.5N				4.0N
16	8.0	8.0	8.0	8.0				6.0N				3.5N
17				8.0N				6.0N				3.5N
18				8.0N				6.0N				3.5N
21				7.0N				5.0N				3.0N
22				6.0N				4.0N				3.0N
23				6.0N				4.0N				3.0N
24				6.0N				4.0N				3.0N
25				6.0N	5.0	5.0H	4.0L	4.0				3.0N
28				5.0N				3.0N				2.0N
29				5.0N				3.0N				2.0N
30				4.5N				2.5N				2.0N
31	6.5	6.5	6.5L	6.5				4.0N				3.0N

	86Dec Strike 7.00				86Dec Strike 7.50			
Jul	Open	High	Low	Close	Open	High	Low	Close
1				2.0N				1.0N
2				2.0N				1.0N
3				2.0N				1.0N
4	HOLIDAY				HOLIDAY			
7				2.0N				1.0N
8				2.0N				1.0N
9				2.0N				1.0N
10				2.0N				1.0N
11				2.0N				1.0N
14				2.0N				0.5N
15				2.0N				1.0N
16				2.0N				1.0N
17				2.0N				1.0N
18				2.0N				1.0N
21				2.0N				1.0N
22				2.0N				1.0N
23				2.0N				1.0N
24				2.0N				1.0N
25				2.0N				1.0N
28				1.0N				0.5N
29				1.0N				0.5N
30				1.0N				0.5N
31				1.5N				1.0N

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jul	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
1			25H						25H
2	1L		1L			2H			4
3				1L					1L
4	HOLIDAY								
7									
8									
9			5						5
10	2H								2
11									
14			1						1
15	1								1
16			2						2
17				5					5
18		1L							1
21		2							2
22		3H	3						6
23									
24			1						1
25			1		1H				2
28		1	1						2
29									
30									
31		1		7H					8
TOTAL	4	8	40	13	1	2			68

Call open contracts Reported in contracts—Future 86Dec

Jul	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
1	4L	3L	39L	21L	9L	2L	13H	2H	93L
2	5	3	39	21	9	4H	13	2	96
3	5	3	39	22	9	2	13	2	95
4	HOLIDAY								
7	5	3	39	22	9	2	13	2	95
8	5	3	39	22	9	2	13	2	95
9	5	3	43H	22	9	2	13	2	99
10	7	3	43	22	9	2	13	2	101
11	7	3	43	22	9	2	13	2	101
14	7	3	43	22	9	2	13	2	101
15	8H	3	43	22	9	2	13	2	102
16	8	3	43	22	9	2	13	2	102
17	8	3	43	27	9	2	13	2	107
18	8	4	43	27	9	2	13	2	108
21	8	6	43	27	9	2	13	2	110
22	8	7	40	27	9	2	13	2	108
23	8	7	40	27	9	2	13	2	108
24	8	7	40	27	9	2	13	2	108
25	8	7	40	27	10H	2	13	2	109
28	8	8	40	27	10	2	13	2	110
29	8	8	40	27	9	2	13	2	109
30	8	8	40	27	9	2	13	2	109
31	8	9H	40	34H	9	2	13	2	117H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.50

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22	22.0	22.0**H**	22.0**L**	22.0
23				22.0**N**
24	22.0	22.0	22.0	22.0
25				22.0**N**
28				22.0**N**
29				22.0**N**
30				20.0**N**
31				24.0**N**

87Feb Strike 6.00

Jul	Open	High	Low	Close
1				18.0**N**
2				16.0**N**
3				16.0**N**
4	**HOLIDAY**			
7				16.0**N**
8				17.0**N**
9				15.0**N**
10				14.0**N**
11				14.0**N**
14				13.0**N**
15				13.5**N**
16				13.0**N**
17				13.0**N**
18				13.0**N**
21				12.0**N**
22				12.0**N**
23				12.0**N**
24				12.0**N**
25				12.0**N**
28				12.0**N**
29				12.0**N**
30				9.0**N**
31				11.0**N**

87Feb Strike 6.50

Jul	Open	High	Low	Close
1				11.0**N**
2				10.0**N**
3				10.0**N**
4	**HOLIDAY**			
7				10.0**N**
8				10.0**N**
9				9.0**N**
10				9.0**N**
11				9.0**N**
14				8.0**N**
15				7.5**N**
16				7.0**N**
17				7.0**N**
18				7.0**N**
21				6.5**N**
22				6.5**N**
23				6.5**N**
24				6.5**N**
25				6.5**N**
28				6.5**N**
29				6.5**N**
30				4.5**N**
31				5.5**N**

87Feb Strike 7.00

Jul	Open	High	Low	Close
1				6.0**N**
2				5.0**N**
3				5.0**N**
4	**HOLIDAY**			
7				5.0**N**
8				5.5**N**
9				5.0**N**
10				5.0**N**
11				5.0**N**
14				4.0**N**
15				4.0**N**
16				3.5**N**
17				3.5**N**
18				3.5**N**
21				3.5**N**
22				3.5**N**
23				3.5**N**
24				3.5**N**
25				3.5**N**
28				3.5**N**
29				3.5**N**
30				2.0**N**
31				3.0**N**

Call volume of sales Reported in contracts—Future 87Feb

Jul	5.50	6.00	6.50	7.00	TOTAL
1					
2					
3					
4	**HOLIDAY**				
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22	3**H**				3**H**
23					
24	1**L**				1**L**
25					
28					
29					
30					
31					
TOTAL	4				4

Call open contracts Reported in contracts—Future 87Feb

Jul	5.50	6.00	6.50	7.00	TOTAL
1		3**H**	1**H**	11**H**	15**L**
2		3	1	11	15
3		3	1	11	15
4	**HOLIDAY**				
7		3	1	11	15
8		3	1	11	15
9		3	1	11	15
10		3	1	11	15
11		3	1	11	15
14		3	1	11	15
15		3	1	11	15
16		3	1	11	15
17		3	1	11	15
18		3	1	11	15
21		3	1	11	15
22	3**L**	3	1	11	18
23	3	3	1	11	18
24	4**H**	3	1	11	19**H**
25	4	3	1	11	19
28	4	3	1	11	19
29	4	3	1	11	19
30	4	3	1	11	19
31	4	3	1	11	19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 6.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10	20.0	21.0**H**	20.0**L**	21.0
11				21.0**N**
14				20.0**N**
15				20.0**N**
16				19.0**N**
17				19.0**N**
18				19.0**N**
21				19.0**N**
22				17.0**N**
23				17.0**N**
24				17.0**N**
25				17.0**N**
28				17.0**N**
29				17.0**N**
30				14.0**N**
31				16.5**N**

Call volume of sales Reported in contracts—Future 87Apr

Jul	6.00	TOTAL
1		
2		
3		
4	**HOLIDAY**	
7		
8		
9		
10	3**H**	3**H**
11	3	3
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		
TOTAL	6	6

Call open contracts Reported in contracts—Future 87Apr

Jul	6.00	TOTAL
1		
2		
3		
4	**HOLIDAY**	
7		
8		
9		
10	3**L**	3**L**
11	6**H**	6**H**
14	6	6
15	6	6
16	6	6
17	6	6
18	6	6
21	6	6
22	6	6
23	6	6
24	6	6
25	6	6
28	6	6
29	6	6
30	5	6
31	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.00				86Oct Strike 5.25				86Oct Strike 5.75			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				33.0N	15.0	15.0	15.0L	15.0				5.0N
4				33.0N				15.0N				5.0N
5				30.0N				15.0N				5.0N
6				29.0N				15.0N				3.0N
7				31.0N	16.0	16.0H	16.0	16.0				3.0N
8				34.0N				18.0N				3.5N
11	52.0	52.0H	52.0L	52.0				32.0N				7.0N
12				47.0N				28.0N				6.0N
13				41.0N				24.0N				6.0N
14				41.0N				24.0N				5.0N
15				38.0N				22.0N				4.0N
18				22.0N				10.0N				1.5N
19				22.0N				10.0N				1.5N
20				26.0N				12.0N				2.0N
21				26.0N				12.0N				2.0N
22				19.0N				7.0N				1.0N
25				20.0N				7.5N				1.0N
26				20.0N				7.5N				1.0N
27				20.0N				7.5N				1.0N
28				20.0N				7.0N				2.0N
29				22.0N				8.0N				2.0N

	86Oct Strike 6.00				86Oct Strike 6.50				86Oct Strike 6.75			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				2.0N				0.5N				0.2N
4				2.0N				0.5N				0.2N
5				2.0N				0.5N				0.2N
6				1.0N				0.1N				0.1N
7				2.0N				0.5N				0.1N
8				2.0N				0.5N				0.1N
11				4.0N				1.0N				0.5N
12				3.0N				0.8N				0.3N
13				3.0N				0.8N				0.3N
14				3.0N				0.5N				0.2N
15				2.5N				0.5N				0.3N
18				1.0N				0.1N				0.1N
19				1.0N				0.1N				0.1N
20				1.0N				0.1N				0.1N
21				1.0N				0.1N				0.1N
22				0.5N				0.1N				0.1N
25				0.5N				0.1N				0.1N
26				0.5N				0.1N				0.1N
27				0.5N				0.1N				0.1N
28				0.1N				0.1N				0.1N
29				1.0N				0.1N				0.1N

Call volume of sales Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1		8H					8H
4							
5							
6							
7		8					8
8							
11	3H						3L
12							
13							
14							
15							
18							
19							
20							
21							
22							
25							
26							
27							
28							
29							
TOTAL	3	16					19

Call open contracts Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1	3H	10H	9H	8H		1H	31H
4	3	10	9	8		1	31
5	3	10	9	8		1	31
6	3	10	9	8		1	31
7	3	10	9	8		1	31
8	3	2L	9	8		1	23
11	3	2	9	8		1	23
12		2	9	8		1	20L
13		2	9	8		1	20
14		2	9	8		1	20
15		2	9	8		1	20
18		2	9	8		1	20
19		2	9	8		1	20
20		2	9	8		1	20
21		2	9	8		1	20
22		2	9	8		1	20
25		2	9	8		1	20
26		2	9	8		1	20
27		2	9	8		1	20
28		2	9	8		1	20
29		2	9	8		1	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Aug	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				43.0**N**	22.0	25.0	22.0	25.0				17.0**N**
4				43.0**N**				25.0**N**				17.0**N**
5				43.0**N**				25.0**N**				17.0**N**
6				40.0**N**	25.0	25.0	25.0	25.0	17.0	17.0	16.0	16.0
7				42.0**N**				27.0**N**				17.0**N**
8				46.0**N**				29.0**N**	17.0	19.0	17.0	19.0**B**
11				72.0**N**				49.0**N**	35.0	35.0**H**	32.0	32.0
12				57.0**N**	43.0	43.0**H**	43.0	43.0	26.0	29.0	26.0	29.0
13				50.0**N**	37.0	38.0	37.0	38.0	30.0	30.0	25.0	25.0
14				52.0**N**	36.0	36.0	36.0	36.0				25.0**N**
15				50.0**N**				35.0**N**	24.0	24.0	23.0	23.0
18				34.0**N**				22.0**N**	19.0	19.0	15.0	15.0**A**
19				32.0**N**				20.0**N**	19.0	19.0	15.0	15.0
20				35.0**N**				22.0**N**	17.0	17.0	16.0	16.0**A**
21				36.0**N**				23.0**N**				14.0**N**
22				31.0**N**	22.0	22.0	18.0**L**	18.0**A**				13.0**N**
25				32.0**N**				22.0**N**	12.0	12.0	12.0**L**	12.0
26				32.0**N**	20.0	20.0	20.0	20.0				12.0**N**
27	32.0	34.0**H**	32.0**L**	34.0				19.0**N**				12.0**N**
28				33.0**N**	23.0	23.0	19.0	19.0				12.0**N**
29				34.0**N**				20.0**N**				12.0**N**

Aug	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					5.5	6.5	5.5**L**	6.5				4.0**N**
4								6.5**N**				4.0**N**
5	12.0	13.0	12.0	13.0				7.0**N**				4.5**N**
6				9.0**N**				7.0**N**				4.0**N**
7	11.0	11.0	11.0	11.0				7.0**N**				4.0**N**
8	15.0	15.0	15.0	15.0				8.0**N**				4.5**N**
11	25.0	26.0**H**	25.0	26.0**B**				17.0**N**				10.0**N**
12	18.0	18.0	18.0	18.0	12.0	12.0	12.0	12.0				8.0**N**
13	17.0	17.0	17.0	17.0	12.0	13.0**H**	12.0	13.0				7.0**N**
14				15.0**N**	10.0	10.0	10.0	10.0				7.0**N**
15				14.0**N**				9.0**N**				6.0**N**
18				9.0**N**				8.0**N**				4.0**N**
19				8.0**N**				8.0**N**				4.0**N**
20				9.0**N**				7.0**N**				4.0**N**
21				10.0**N**				6.0**N**				4.0**N**
22				7.0**N**				5.0**N**				3.0**N**
25				8.0**N**				5.5**N**				3.0**N**
26				8.0**N**				5.5**N**				3.0**N**
27				8.0**N**				5.5**N**				3.0**N**
28				8.0**N**				5.0**N**				3.0**N**
29	10.0	10.0	10.0**L**	10.0				5.0**N**				4.0**N**

Aug	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				3.5**N**				2.0**N**				1.0**N**
4				3.5**N**				2.0**N**				1.0**N**
5				3.5**N**				2.0**N**				1.0**N**
6				2.5**N**				1.0**N**				0.5**N**
7				3.0**N**				1.0**N**				0.3**N**
8				3.5**N**				1.5**N**				1.0**N**
11				6.0**N**				2.0**N**				1.0**N**
12				6.0**N**				4.0**N**				2.5**N**
13				5.0**N**				3.0**N**				1.0**N**
14				5.0**N**				2.0**N**				1.0**N**
15				5.0**N**				2.0**N**				1.0**N**
18				2.5**N**				1.5**N**				0.5**N**
19				2.5**N**				1.5**N**				0.5**N**
20				3.0**N**				1.0**N**				0.1**N**
21				3.0**N**				1.5**N**				0.5**N**
22				2.0**N**				1.0**N**				0.5**N**
25				2.0**N**				0.5**N**				0.1**N**
26				2.0**N**				0.5**N**				0.1**N**
27				2.0**N**				0.5**N**				0.1**N**
28				2.0**N**				0.1**N**				0.5**N**
29				1.0**N**				1.0**N**				0.5**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Aug	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1		3**H**			7					10
4										
5				1**L**	14**H**					15**H**
6		2	5	1						8
7				1						1**L**
8			2	1						3
11			1**L**	2**H**						3
12		1**L**	2	1	1**L**					5
13		3	2	1	3					9
14					3					3
15		1	2							3
18										
19			6**H**							6
20			2							2
21										
22										
25		1	1							2
26										
27	2**H**	1								3
28		1								1
29										
TOTAL	2	13	23	8	28					74

Call open contracts Reported in contracts—Future 86Dec

Aug	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	8**L**	9**L**	40**L**		34**H**	9**H**	2**H**	13**H**	2**H**	117**L**
4	8	9	40		34	9	2	13	2	117
5	8	9	40	1**L**	34	9	2	13	2	118
6	8	10	45	2	27**L**	9	2	13	2	118
7	8	10	45	3	27	9	2	13	2	119
8	8	10	47	4	27	9	2	13	2	122
11	8	10	47	6	27	9	2	13	2	124
12	8	10	48	7	28	9	2	13	2	127
13	8	13	48	8**H**	31	9	2	13	2	134
14	8	13	49	8	30	9	2	13	2	134
15	8	13	49	8	30	9	2	13	2	134
18	8	13	48	8	30	9	2	13	2	133
19	8	12	53**H**	8	30	9	2	13	2	137
20	8	12	53	8	30	9	2	13	2	137
21	8	12	53	8	30	9	2	13	2	137
22	8	12	53	8	30	9	2	13	2	137
25	8	13	52	8	30	9	2	13	2	137
26	8	13	52	8	30	9	2	13	2	137
27	10**H**	13	52	8	30	9	2	13	2	139
28	10	14**H**	52	8	30	9	2	13	2	140**H**
29	10	14	52	8	30	9	2	13	2	140

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.50

Aug	Open	High	Low	Close
1				29.0**N**
4				29.0**N**
5				29.0**N**
6				25.0**N**
7	23.0	23.0**H**	23.0**L**	23.0
8				27.0**N**
11				42.0**N**
12				42.0**N**
13				38.0**N**
14				38.0**N**
15				37.0**N**
18				25.0**N**
19				25.0**N**
20				38.0**N**
21				28.0**N**
22				21.0**N**
25				21.0**N**
26				21.0**N**
27				21.0**N**
28				21.0**N**
29				21.0**N**

87Feb Strike 6.00

Aug	Open	High	Low	Close
1				14.0**N**
4				14.0**N**
5				14.0**N**
6				11.5**N**
7				12.0**N**
8				15.0**N**
11	28.0	28.0**H**	28.0	28.0
12				19.0**N**
13	19.0	19.0	19.0	19.0
14	20.0	20.0	17.0**L**	17.0**A**
15				17.0**N**
18				15.0**N**
19				15.0**N**
20				14.0**N**
21				14.0**N**
22				11.0**N**
25				11.0**N**
26				11.0**N**
27				11.0**N**
28				11.0**N**
29				11.0**N**

87Feb Strike 6.50

Aug	Open	High	Low	Close
1				7.0**N**
4				7.0**N**
5	8.0	8.0**H**	8.0**L**	8.0
6				6.0**N**
7				6.0**N**
8				7.5**N**
11				14.0**N**
12				10.0**N**
13				10.0**N**
14				9.0**N**
15				9.0**N**
18				8.0**N**
19				8.0**N**
20				9.0**N**
21				9.0**N**
22				6.0**N**
25				6.0**N**
26				6.0**N**
27				6.0**N**
28				6.0**N**
29				6.0**N**

87Feb Strike 7.00

Aug	Open	High	Low	Close
1				4.0**N**
4				4.0**N**
5				4.0**N**
6				3.0**N**
7				3.0**N**
8				4.5**N**
11				8.0**N**
12				5.0**N**
13				5.0**N**
14				5.0**N**
15				5.0**N**
18				5.0**N**
19				5.0**N**
20				5.0**N**
21				5.0**N**
22				3.5**N**
25				3.0**N**
26				3.0**N**
27				3.0**N**
28				3.0**N**
29				3.0**N**

Call volume of sales Reported in contracts—Future 87Feb

Aug	5.50	6.00	6.50	7.00	TOTAL
1					
4					
5			2**H**		2
6					
7	8**H**				8**H**
8					
11		1**H**			1**L**
12		1			1
13					
14		1			1
15		1			1
18					
19					
20					
21					
22					
25					
26					
27					
28					
29					
TOTAL	8	4	2		14

Call open contracts Reported in contracts—Future 87Feb

Aug	5.50	6.00	6.50	7.00	TOTAL
1	4**L**	3**L**	1**L**	11**H**	19**L**
4	4	3	1	11	19
5	4	3	3**H**	11	21
6	4	3	3	11	21
7	12**H**	3	3	11	29
8	12	3	3	11	29
11	12	4	3	11	30**H**
12	9	5	3	11	28
13	9	5	3	11	28
14	9	6	3	11	29
15	9	7**H**	3	11	30
18	9	7	3	11	30
19	9	7	3	11	30
20	9	7	3	11	30
21	9	7	3	11	30
22	9	7	3	11	30
25	9	7	3	11	30
26	9	7	3	11	30
27	9	7	3	11	30
28	9	7	3	11	30
29	9	7	3	11	30

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Aug	87Apr Strike 5.50				87Apr Strike 6.00				87Apr Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								20.0**N**				
4								20.0**N**				
5								20.0**N**				
6					20.0	20.0**H**	17.0**L**	17.0**A**				
7								18.0**N**				
8								22.0**N**				
11								33.0**N**				
12								25.0**N**				
13								23.0**N**	16.0	16.0**H**	16.0**L**	16.0
14								22.0**N**				14.0**N**
15								21.0**N**				12.0**N**
18								18.0**N**				11.0**N**
19								18.0**N**				11.0**N**
20								19.0**N**				12.0**N**
21								19.0**N**				12.0**N**
22								16.0**N**				11.0**N**
25								16.5**N**				11.0**N**
26								16.5**N**				11.0**N**
27								16.5**N**				11.0**N**
28								18.0**N**				11.0**N**
29	32.0	32.0**H**	32.0**L**	32.0				18.0**N**				11.0**N**

87Apr Strike 7.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11	14.0	14.0**H**	14.0**L**	14.0
12				10.0**N**
13				9.0**N**
14				9.0**N**
15				9.0**N**
18				7.0**N**
19				7.0**N**
20				7.0**N**
21				7.0**N**
22				7.5**N**
25				7.0**N**
26				7.0**N**
27				7.0**N**
28				7.0**N**
29				7.0**N**

Call volume of sales Reported in contracts—Future 87Apr

Aug	5.50	6.00	6.50	7.00	TOTAL
1					
4					
5					
6		5**H**			5**H**
7					
8					
11				1**H**	1**L**
12					
13			1**H**		1
14					
15					
18					
19					
20					
21					
22					
25					
26					
27					
28					
29	1**H**				1
TOTAL	1	5	1	1	8

Call open contracts Reported in contracts—Future 87Apr

Aug	5.50	6.00	6.50	7.00	TOTAL
1		6**L**			6**L**
4		6			6
5		6			6
6		11**H**			11
7		11			11
8		11			11
11		11		1**H**	12
12		11		1	12
13		11	1**H**	1	13
14		11	1	1	13
15		11	1	1	13
18		11	1	1	13
19		11	1	1	13
20		11	1	1	13
21		11	1	1	13
22		11	1	1	13
25		11	1	1	13
26		11	1	1	13
27		11	1	1	13
28		11	1	1	13
29	1**H**	11	1	1	14**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				43.0**N**
3				37.0**N**
4				40.0**N**
5				59.0**N**
8				70.0**N**
9				70.0**N**
10				63.0**N**
11				67.0**N**
12				75.0**N**
15				86.0**N**
16				80.0**N**
17				76.0**N**
18				76.0**N**
19				100.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				24.0**N**
3				15.5**N**
4	23.0	23.0	20.0**L**	20.0**A**
5	26.0	36.0	26.0	36.0**B**
8				45.0**N**
9				46.0**N**
10				39.0**N**
11				42.0**N**
12				55.0**N**
15				61.0**N**
16	54.0	55.0**H**	54.0	55.0**B**
17				51.0**N**
18				51.0**N**
19				75.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				5.0**N**
3				3.0**N**
4				3.0**N**
5				7.0**N**
8				11.0**N**
9				10.0**N**
10				7.0**N**
11				10.0**N**
12	11.0	13.0	11.0	13.0**B**
15	13.0	15.0**H**	13.0	15.0**B**
16				11.0**N**
17				7.0**N**
18	11.0	13.0	6.0**L**	6.0**A**
19				25.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				2.0**N**
3				1.0**N**
4				1.0**N**
5				3.0**N**
8				3.0**N**
9	3.5	3.5	3.5	3.5
10				2.0**N**
11	3.0	5.0**H**	3.0	5.0**B**
12				6.0**N**
15	5.0	5.0	5.0	5.0
16	3.0	4.0	3.0	4.0**B**
17	3.0	3.0	2.0	2.0**A**
18	1.0	1.0	1.0**L**	1.0
19	4.0	4.0	2.0	2.0**A**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1.0**N**
3				0.1**N**
4				0.5**N**
5				0.2**N**
8				0.5**N**
9				0.3**N**
10				0.1**N**
11				0.2**N**
12				0.5**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1.0**N**
3				0.1**N**
4				0.3**N**
5				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

Call volume of sales Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1	HOLIDAY						
2							
3							
4		1**H**					1**L**
5		1					1
8							
9				1**L**			1
10							
11				31			31
12			5	1			6
15			3**L**	61**H**			64**H**
16		1		5			6
17				20			20
18			15**H**	7			22
19			5	1			6
22							
23							
24							
25							
26							
29							
30							
TOTAL		3	28	127			158

Call open contracts Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1	HOLIDAY						
2		2	9	8		1**H**	20
3		2	9	8		1	20
4		3**H**	9	8		1	21
5		2	9	8		1	20
8		2	9	8		1	20
9		2	9	7**L**		1	19
10		1**L**	9	7		1	18**L**
11		1	9	38		1	49
12		1	4	38		1	44
15		1	3**L**	93		1	98
16			3	98		1	102
17			3	118		1	122
18			17	123**H**		1	141
19			21**H**	120		1	142**H**
22							
23							
24							
25							
26							
29							
30							

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				56.0**N**				37.0**N**				22.0**N**
3				47.0**N**				31.0**N**	20.0	21.0	20.0**L**	21.0**B**
4				56.0**N**	34.0	35.0	34.0**L**	35.0**B**	25.0	28.0	25.0	28.0
5				68.0**N**	37.0	43.0	37.0	43.0				36.0**N**
8	67.0	82.0	63.0**L**	63.0**A**	52.0	60.0	52.0	59.0**A**	34.0	49.0	34.0	38.0**A**
9				81.0**N**				61.0**N**	44.0	44.0	43.0	43.0
10				74.0**N**	68.0	71.0	56.0	56.0	49.0	55.0	34.0	39.0
11				79.0**N**				60.0**N**				44.0**N**
12				86.0**N**				68.0**N**				49.0**N**
15				96.0**N**				75.0**N**				55.0**N**
16				91.0**N**				71.0**N**	56.0	56.0	51.0	51.0**A**
17				85.0**N**	62.0	65.0	62.0	65.0**B**	47.0	47.0	46.0	47.0**B**
18				85.0**N**				64.0**N**	51.0	51.0	48.0	48.0**A**
19	106.0	108.0**H**	106.0	108.0**B**				86.0**N**	57.0	66.0**H**	57.0	66.0**B**
22				107.0**N**	82.0	84.0**H**	81.0	81.0**A**				62.0**N**
23				105.0**N**	82.0	82.0	77.0	77.0**A**				61.0**N**
24				99.0**N**				77.0**N**				57.0**N**
25				84.0**N**				62.0**N**				44.0**N**
26				67.0**N**	49.0	58.0	47.0	47.0**A**				30.0**N**
29				60.0**N**	50.0	50.0	40.0	40.0**A**				26.0**N**
30				65.0**N**				44.0**N**				29.0**N**

	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				18.0**N**				13.0**N**				10.0**N**
3				14.0**N**				9.5**N**				7.0**N**
4				19.0**N**	12.0	12.0	12.0**L**	12.0				9.0**N**
5	23.0	27.0	22.0	27.0	19.0	20.0	19.0	20.0**B**				14.0**N**
8	33.0	33.0	32.0	32.0**A**	22.0	23.0	20.0	23.0**B**				16.0**N**
9				33.0**N**				25.0**N**	20.0	20.0	17.0	17.0
10				28.0**N**	30.0	30.0	19.0	19.0	19.0	19.0	13.0**L**	13.0
11				31.0**N**	19.0	23.0	19.0	23.0**B**				17.0**N**
12	40.0	40.0	40.0	40.0	30.0	30.0	30.0	30.0				22.0**N**
15	38.0	40.0	38.0	40.0**B**	29.0	31.0	29.0	31.0**B**	22.0	22.0	22.0	22.0
16				37.0**N**				28.0**N**	22.0	22.0	21.0	21.0**A**
17				32.0**N**	25.0	25.0	25.0	25.0	19.0	19.0	19.0	19.0
18				33.0**N**	28.0	28.0	24.0	24.0**A**	18.5	18.5	17.0	17.0**A**
19	48.0	48.0**H**	48.0	48.0	33.0	36.0**H**	33.0	36.0**B**	24.0	28.0**H**	24.0	27.0**A**
22				47.0**N**	32.5	36.0	32.5	36.0				27.0**N**
23	41.0	45.0	41.0	45.0**B**				32.0**N**	23.0	26.0	23.0	24.0**A**
24				40.0**N**	32.5	32.5	30.0	30.0	23.0	23.0	23.0	23.0
25				28.0**N**	26.0	26.0	22.0	22.0**A**				16.0**N**
26	26.0	26.0	22.5	22.5**A**				15.0**N**				11.0**N**
29	23.0	23.0	19.2**L**	19.2**A**				13.0**N**				10.0**N**
30	22.0	22.0	20.0	20.0	15.0	15.0	12.0	12.0				7.0**N**

	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				7.0**N**				4.0**N**				1.0**N**
3				5.0**N**				2.5**N**				1.0**N**
4				6.0**N**				4.0**N**				2.5**N**
5				10.0**N**	4.0	5.0**H**	4.0**L**	5.0**B**				3.0**N**
8				12.0**N**				6.0**N**				3.0**N**
9				12.0**N**				6.0**N**				3.0**N**
10				10.0**N**				5.0**N**				2.0**N**
11				13.0**N**				7.0**N**				3.5**N**
12				16.0**N**				9.0**N**				5.0**N**
15				17.0**N**				9.0**N**				4.0**N**
16				16.0**N**				7.0**N**				3.0**N**
17	16.0	16.0	14.0	14.0**A**				7.0**N**				3.0**N**
18	15.0	15.0	13.0	13.0**A**				6.0**N**				3.0**N**
19	19.0	21.0	19.0	21.0**B**				11.0**N**				5.0**N**
22	23.0	23.0**H**	20.5	20.5**A**				10.0**N**				4.5**N**
23				17.0**N**				9.0**N**				4.0**N**
24				17.0**N**				8.0**N**				3.5**N**
25	12.0	12.0	11.0**L**	11.0**A**				5.0**N**				2.0**N**
26				8.0**N**				3.5**N**				1.2**N**
29				7.0**N**				2.5**N**				1.0**N**
30				6.0**N**				2.0**N**				0.5**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Sep	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	**HOLIDAY**									
2				10**H**						10
3			1**L**							1**L**
4		1**L**	2		2					5
5		5**H**	10	1**L**	1**L**			2**H**		19
8	3**H**	3	20**H**	1	3					30**H**
9			4	3	2					9
10	1**L**	2	2		8**H**	2				15
11			2		4					6
12				1	1					2
15				1	1					2
16			10							10
17		2				3	1**L**			6
18			3		5	15**H**				23
19	1		1	4	3		2			11
22		1			4	1**L**	14**H**			20
23				1		1				2
24		1			3	5				9
25					1		1			2
26		5		1	1					7
29		1		2						3
30				2	4					6
TOTAL	5	21	55	27	43	27	18	2		198

Call open contracts Reported in contracts—Future 86Dec

Sep	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	**HOLIDAY**									
2	10**H**	14	52**L**	18	30	9**L**	2**L**	13**H**	2**H**	150
3	10	14	53	18	30	9	2	13	2	151
4	10	14	55	18	29	9	2	13	2	152
5	10	16	59	19**H**	29	9	2	13	2	159
8	5	17**H**	59	18	28	9	2	13	2	153
9	5	17	59	18	27	9	2	13	2	152
10	5	15	60**H**	16	20**L**	11	2	13	2	144**L**
11	4	15	60	16	24	11	2	13	2	147
12	4	15	56	17	25	10	2	13	2	144
15	4	15	56	18	25	10	2	13	2	145
16	4	15	56	18	25	10	2	13	2	145
17	4	15	56	18	25	13	3	13	2	149
18	4	13	56	18	30	28	3	13	2	167
19	3**L**	13	56	14	29	28	4	13	2	162
22	3	13	56	14	33	27	18**H**	13	2	179
23	3	13	56	13**L**	33	27	18	13	2	178
24	3	13	56	13	34**H**	27	18	13	2	179
25	3	12	56	13	34	30**H**	18	13	2	181
26	3	10**L**	56	14	33	30	18	13	2	179
29	3	10	56	15	33	30	18	13	2	180
30	3	10	56	16	34	30	18	13	2	182**H**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26	83.0	83.0**H**	79.0**L**	79.0**A**
29				72.0**N**
30				75.0**N**

87Feb Strike 5.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				35.0**N**
3				30.0**N**
4				31.0**N**
5				48.0**N**
8				50.0**N**
9				58.0**N**
10				54.0**N**
11				56.0**N**
12	67.0	67.0	65.0	65.0**A**
15				71.0**N**
16				68.0**N**
17				62.0**N**
18				61.0**N**
19				78.0**N**
22				79.0**N**
23	81.0	81.0**H**	77.0	77.0**A**
24				71.0**N**
25				58.0**N**
26				50.5**N**
29	44.0	44.0	38.0**L**	38.0**A**
30				41.0**N**

87Feb Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9	45.0	45.0	44.0	44.0
10				41.0**N**
11	43.0	44.0	43.0**L**	44.0**B**
12				52.0**N**
15	52.0	56.0	52.0	56.0**B**
16	55.0	55.0	54.0	54.0**A**
17	50.0	50.0	49.0	49.0**A**
18				47.0**N**
19				62.0**N**
22				63.0**N**
23	60.0	60.0**H**	58.0	58.0**A**
24				58.0**N**
25				45.0**N**
26				36.0**N**
29				31.5**N**
30				33.0**N**

87Feb Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				21.0**N**
3				17.0**N**
4	17.0	17.0	17.0**L**	17.0
5				28.0**N**
8				35.0**N**
9				36.0**N**
10				32.0**N**
11				37.0**N**
12				44.0**N**
15				46.0**N**
16				42.0**N**
17				39.0**N**
18				38.0**N**
19	56.0	56.0**H**	51.0	51.0**A**
22				50.0**N**
23				49.0**N**
24				47.0**N**
25				36.0**N**
26				30.0**N**
29	29.0	29.0	28.0	28.0**A**
30				26.0**N**

87Feb Strike 6.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10	38.0	38.0**H**	24.0**L**	24.0
11				29.0**N**
12				35.0**N**
15				36.0**N**
16				34.0**N**
17				32.0**N**
18				30.0**N**
19				41.0**N**
22				41.0**N**
23				41.0**N**
24				38.0**N**
25				30.0**N**
26				25.0**N**
29				21.0**N**
30				21.0**N**

87Feb Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				21.0**N**
3				9.0**N**
4				10.0**N**
5				17.0**N**
8				24.0**N**
9				24.0**N**
10				19.0**N**
11				24.0**N**
12				28.0**N**
15				29.0**N**
16				27.0**N**
17				26.0**N**
18				24.5**N**
19				33.0**N**
22	30.0	33.0**H**	30.0**L**	33.0**B**
23				32.0**N**
24				30.0**N**
25				23.0**N**
26				20.5**N**
29				17.0**N**
30				18.0**N**

87Feb Strike 6.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15	23.0	24.0**H**	23.0**L**	24.0**B**
16				22.0**N**
17				21.0**N**
18				20.0**N**
19				26.0**N**
22				25.0**N**
23				26.5**N**
24				23.0**N**
25				18.0**N**
26				16.0**N**
29				13.0**N**
30				14.0**N**

87Feb Strike 7.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				7.0**N**
3				4.5**N**
4				6.0**N**
5				10.0**N**
8				16.0**N**
9				16.0**N**
10				13.0**N**
11				16.0**N**
12				19.0**N**
15				19.0**N**
16				17.0**N**
17				17.0**N**
18				15.0**N**
19				21.0**N**
22				20.0**N**
23				21.5**N**
24				17.5**N**
25				13.0**N**
26				13.0**N**
29				10.5**N**
30				11.0**N**

H = high **L** = low **A** = asked **B** = bid **N**

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Feb

Sep	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**								
2									
3									
4				1H					1L
5									
8									
9									
10			1L		2H				3
11									
12		1L	1						2
15							1H		1
16			1						1
17			3H						3
18									
19				1					1
22						1H			1
23		3H	1						4H
24									
25									
26	1H								1
29				1					1
30		1							1
TOTAL	1	5	7	3	2	1	1		20

Call open contracts Reported in contracts—Future 87Feb

Sep	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**								
2		9H		7L		3H		11H	30L
3		9		7		3		11	30
4		9		7		3		11	30
5		9		7		3		11	30
8		9		7		3		11	30
9		9		7		3		11	30
10		9	1L	7	2H	3		11	33
11		9	1	7	2	3		11	33
12		9	2	7	2	3		11	34
15		9	2	7	2	3	1H	11	35
16		9	3	7	2	3	1	11	36
17		9	6H	7	2	3	1	11	39
18		9	6	7	2	3	1	11	39
19		9	6	8	2	3	1	11	40
22		9	6	8	2	3	1	11	40
23		9	6	8	2	3	1	11	40
24		9	6	8	2	3	1	11	40
25		9	6	8	2	3	1	11	40
26	1H	9	6	8	2	3	1	11	41
29	1	9	6	9H	2	3	1	11	42H
30	1	9	6	9	2	3	1	11	42

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				43.0N
3				38.0N
4				38.0N
5				55.0N
8				61.0N
9				68.0N
10				64.0N
11				68.0N
12	78.0	78.0H	77.0L	77.0A
15				81.0N
16				77.0N
17				73.0N
18				71.0N
19				88.0N
22				88.0N
23				85.0N
24				80.0N
25				67.0N
26				55.0N
29				48.0N
30				51.0N

87Apr Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				28.0N
3	30.0	30.0	28.0L	28.0A
4				28.0N
5				37.0N
8				44.0N
9				44.0N
10	49.0	55.0	41.0	41.0
11				44.0N
12				49.0N
15				55.0N
16	54.0	55.0	51.0	51.0A
17	50.0	50.0	48.0	48.0A
18	48.0	48.0	48.0	48.0
19				61.0N
22	62.0	62.0H	62.0	62.0
23				58.0N
24				56.0N
25				45.0N
26				38.0N
29				35.0N
30				49.0N

87Apr Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				16.0N
3				15.0N
4				16.0N
5				25.0N
8				33.0N
9				31.0N
10				28.0N
11				31.0N
12				36.0N
15				39.0N
16				34.0N
17				34.0N
18				33.0N
19				43.0N
22				44.0N
23				42.0N
24				40.0N
25				33.0N
26				28.0N
29				25.0N
30				27.0N

87Apr Strike 7.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				11.0N
3				9.0N
4				10.0N
5				16.0N
8				23.0N
9				23.0N
10				20.0N
11				23.0N
12				28.0N
15				28.0N
16				24.0N
17				25.0N
18				22.5N
19				31.0N
22				30.0N
23				30.0N
24				26.0N
25				21.0N
26	21.0	21.0H	17.5L	17.5A
29				17.5N
30				18.0N

87Apr Strike 7.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17	22.0	22.0H	21.0L	21.0A
18				18.5N
19				26.0N
22				25.0N
23				26.0N
24				21.0N
25				18.0N
26				13.0N
29				13.5N
30				14.0N

Call volume of sales Reported in contracts—Future 87Apr

Sep	5.50	6.00	6.50	7.00	7.25	TOTAL
1	HOLIDAY					
2						
3		1L				1L
4						
5						
8						
9						
10		4				4
11						
12						
15						
16	1H	2				3
17		2			1H	3
18		5H				5H
19						
22		3				3
23						
24						
25						
26				2H		2
29						
30						
TOTAL	1	17		2	1	21

Call open contracts Reported in contracts—Future 87Apr

Sep	5.50	6.00	6.50	7.00	7.25	TOTAL
1	HOLIDAY					
2	1L	11	1H	1L		14L
3	1	12	1	1		15
4	1	12	1	1		15
5	1	12	1	1		15
8	1	12	1	1		15
9	1	12	1	1		15
10	1	13	1	1		16
11	1	13	1	1		16
12	1	13	1	1		16
15	1	13	1	1		16
16	2H	13	1	1		17
17	2	15H	1	1	1H	20H
18	2	10L	1	1	1	15
19	2	10	1	1	1	15
22	2	13	1	1	1	18
23	2	13	1	1	1	18
24	2	13	1	1	1	18
25	2	13	1	1	1	18
26	2	13	1	3H	1	20
29	2	13	1	3	1	20
30	2	13	1	3	1	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 6.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	25.0	32.0	25.0**L**	32.0**B**
3				28.0**N**
4				29.0**N**
5				42.0**N**
8				50.0**N**
9				52.0**N**
10	52.0	52.0	52.0	52.0
11				55.0**N**
12				59.0**N**
15				63.0**N**
16				59.0**N**
17				56.0**N**
18				55.0**N**
19				69.0**N**
22				68.0**N**
23				68.0**N**
24	68.0	68.0**H**	64.0	64.0**A**
25				54.0**N**
26				44.0**N**
29				41.0**N**
30				42.0**N**

Call volume of sales Reported in contracts—Future 87Jun

Sep	6.00	TOTAL
1	**HOLIDAY**	
2		
3		
4	4**H**	4**H**
5		
8		
9		
10	1**L**	1**L**
11		
12		
15		
16		
17		
18		
19		
22		
23		
24	1	1
25		
26		
29		
30		
TOTAL	6	6

Call open contracts Reported in contracts—Future 87Jun

Sep	6.00	TOTAL
1	**HOLIDAY**	
2		
3		
4	4**L**	4**L**
5	4	4
8	4	4
9	4	4
10	5	5
11	5	5
12	5	5
15	5	5
16	5	5
17	5	5
18	5	5
19	5	5
22	5	5
23	5	5
24	6**H**	6**H**
25	6	6
26	6	6
29	6	6
30	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				63.0**N**	46.0	46.0	44.0	44.0				28.0**N**
2				84.0**N**				62.0**N**				45.0**N**
3				72.0**N**	60.0	60.0	51.5	51.5**A**				39.0**N**
6				80.0**N**				57.0**N**				40.0**N**
7				77.0**N**				54.0**N**				36.0**N**
8				80.0**N**				58.0**N**				38.0**N**
9				72.0**N**				50.0**N**				31.0**N**
10				72.0**N**				50.0**N**				31.0**N**
13				72.0**N**	49.0	49.0	49.0	49.0				31.0**N**
14				66.0**N**				45.0**N**				28.0**N**
15				63.0**N**				41.0**N**				24.0**N**
16				60.0**N**				38.0**N**				21.0**N**
17				63.0**N**				40.0**N**				22.0**N**
20	75.0	85.0**H**	75.0**L**	85.0**B**				62.0**N**				40.0**N**
21				81.0**N**				58.0**N**				36.0**N**
22				87.0**N**	62.0	62.0**H**	62.0	62.0	37.0	39.5**H**	37.0	39.5**B**
23				68.0**N**				46.0**N**	33.0	33.0	26.0	26.0**A**
24				67.0**N**				44.0**N**				25.0**N**
27				67.0**N**				44.0**K**				25.0**N**
28				67.0**N**	44.0	44.0	44.0	44.0	22.0	22.0	22.0	22.0
29				64.5**N**	45.0	45.0	41.0**L**	41.0**A**	20.0	20.5	20.0**L**	20.5**B**
30				72.0**N**				48.0**N**				27.0**N**
31				68.0**N**				44.0**N**				22.5**N**

	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				18.0**N**	14.0	14.0	12.0	12.0				7.0**N**
2				30.0**N**	16.5	20.0**H**	16.5	20.0				13.0**N**
3	26.0	26.0**H**	22.0	22.0**A**	18.0	18.0	15.0	15.0**A**				9.0**N**
6				25.0**N**				18.0**N**				13.0**N**
7				25.0**N**				16.0**N**				10.5**N**
8				26.0**N**				17.0**N**				12.0**N**
9	19.0	19.0	19.0	19.0	16.0	16.0	13.0	13.0**A**				8.0**N**
10	23.0	23.0	19.0	19.0**A**				13.0**N**				8.0**N**
13				19.0**N**				13.0**N**				8.0**N**
14				15.0**N**	7.0	10.0	7.0	9.0				5.0**N**
15				13.0**N**				7.0**N**				4.0**N**
16				11.0**N**				6.0**N**				3.5**N**
17	9.0	11.0	9.0**L**	11.0**B**				6.0**N**				4.0**N**
20				23.0**N**				13.0**N**				8.5**N**
21				19.0**N**	12.0	12.0	10.0	10.0**A**				4.5**N**
22	22.0 23.0	23.0	22.0	23.0				12.0**N**	5.0	5.5**H**	5.0**L**	5.5**B**
23	22.0	22.0	12.0	12.0**A**	11.0	11.0	5.0**L**	5.0**A**				2.5**N**
24				11.0**N**				5.0**N**				2.5**N**
27				11.0**N**	7.0	7.0	7.0	7.0				2.5**N**
28	12.0	12.0	12.0	12.0				7.0**N**				2.5**N**
29				8.5**N**				3.0**N**				1.5**N**
30				11.5**N**				3.5**N**				2.0**N**
31				8.5**N**				3.0**N**				1.0**N**

	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				5.0**N**				2.0**N**				0.5**N**
2				9.0**N**				4.0**N**				1.5**N**
3				6.5**N**				2.5**N**				0.8**N**
6				9.0**N**				3.0**N**				1.0**N**
7				7.0**N**				2.5**N**				1.0**N**
8				8.0**N**				2.5**N**				1.0**N**
9				5.5**N**				2.0**N**				0.5**N**
10				5.5**N**				2.0**N**				0.5**N**
13				5.5**N**				2.0**N**				0.5**N**
14				4.5**N**				1.0**N**				0.1**N**
15	4.0	4.0**H**	2.5**L**	2.5				1.0**N**				0.2**N**
16				2.5**N**				0.5**N**				0.2**N**
17				2.5**N**				1.2**N**				0.2**N**
20				6.0**N**				2.0**N**				1.0**N**
21				3.0**N**				1.0**N**				0.1**N**
22				3.0**N**				1.0**N**				0.2**N**
23				1.0**N**				0.3**N**				0.1**N**
24				1.0**N**	1.0	1.0**H**	1.0**L**	1.0				0.1**N**
27				1.0**N**				1.0**N**				0.1**N**
28				1.0**N**				1.0**N**				0.1**N**
29				0.5**N**				0.1**N**				0.1**N**
30				1.0**N**				0.1**N**				0.1**N**
31				0.5**N**				0.1**N**				0.1**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Oct	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1		1L			1L					2
2					1					1L
3		1		1L	1					3
6										
7										
8										
9				1	1					2
10				1						1
13		1								1
14				1	3H					4
15										
16							1H			1
17				1						1
20	1H									1
21					1					1
22		1	1L			2H				4
23			1	11H	1					13H
24										
27					1					1
28		3H	1	1						5
29		2	2H					5H		9
30										
31										
TOTAL	1	9	5	17	10	2	1	5		50

Call open contracts Reported in contracts—Future 86Dec

Oct	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	3H	11H	56L	16L	35L	30H	18H	13L	2H	184
2	3	11	56	16	36	30	18	13	2	185
3	3	10	56	16	36	30	18	13	2	184
6	3	10	56	16	36	30	18	13	2	184
7	3	10	56	16	36	27	18	13	2	181
8	3	10	56	16	36	27	18	13	2	181
9	3	10	56	17	37	27	18	13	2	183
10	3	10	56	18	37	27	18	13	2	184
13	3	9	56	18	37	27	18	13	2	183
14	3	9	56	18	37	27	18	13	2	183
15	3	9	56	18	37	27	18	13	2	183
16	3	8	56	18	36	25	17L	13	2	178L
17	3	8	56	18	36	25	17	13	2	178
20	3	8	56	18	36	25	17	13	2	178
21	3	8	56	18	37	25	17	13	2	179
22	3	8	56	18	37	27	17	13	2	181
23	3	8	56	23H	38	26	17	13	2	186H
24	3	8	56	23	38	26	17	13	2	186
27	2L	7	56	18	39H	24L	17	13	2	178
28	2	7	56	19	39	24	17	13	2	179
29	2	5L	58H	19	39	24	17	18H	2	184
30	2	5	58	19	39	24	17	18	2	184
31	2	5	58	19	39	24	17	18	2	184

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Oct	87Feb Strike 5.00				87Feb Strike 5.50				87Feb Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				78.0N				44.0N				33.0N
2				95.0N				58.0N				45.0N
3				83.0N				48.0N				36.5N
6				90.0N				52.0N	40.0	40.0H	40.0	40.0
7				88.0N				52.0N				41.0N
8				92.0N				55.0N				43.0N
9				82.0N				47.5N				35.0N
10				82.0N				47.5N				35.0N
13				82.0N				47.5N				35.0N
14				79.0N				44.0N				32.0N
15				75.0N				40.0N				29.0N
16				72.0N				36.0N				26.0N
17				74.0N				37.0N				29.0N
20				94.0N				53.0N				41.0N
21				91.0N				49.5N				37.0N
22				95.0N	52.0	54.0H	52.0	54.0B				41.0N
23				79.0N				42.0N				29.0N
24				77.0N				40.0N	27.0	27.0	27.0L	27.0
27				77.0N				40.0N				27.0N
28				77.0N				40.0N	32.0	32.0	32.0	32.0
29				75.0N	36.0	37.5	36.0L	37.5B				27.0N
30				83.0N				44.0N				31.0N
31				78.0N				40.0N				27.5N

Oct	87Feb Strike 6.00				87Feb Strike 6.25				87Feb Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	28.0	28.0H	26.0	26.0				21.0N				18.0N
2				35.5N				29.0N				23.0N
3				28.5N				24.0N				20.0N
6				34.0N				27.0N				22.0N
7				32.0N				26.0N	22.5	22.5H	21.0L	21.0A
8				35.0N				28.0N				23.5N
9				29.0N				22.0N				18.0N
10				29.0N				22.0N				18.0N
13				29.0N				22.0N				18.0N
14				26.0N				20.0N				16.0N
15				22.0N				17.0N				14.0N
16	24.0	24.0	22.5	22.5A				15.0N				12.0N
17	20.0	21.0	20.0L	21.0B				16.0N				12.5N
20				31.0N				24.0N				19.0N
21				27.5N				21.0N				17.0N
22				30.0N				22.0N				18.0N
23				21.0N				15.0N				12.0N
24				20.0N				14.0N				11.0N
27				20.0N				14.0N				11.0N
28				20.0N				14.0N				11.0N
29				19.5N				15.0N				12.0N
30				23.0N				17.0N				13.5N
31				20.5N				15.0N				12.0N

Oct	87Feb Strike 6.75				87Feb Strike 7.00				87Feb Strike 7.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				14.0N				11.5N				
2				18.0N				13.5N				
3				16.0N	14.0	14.0H	12.0	12.0A				
6				18.0N				13.0N				
7				17.0N				12.5N				
8				18.5N				13.5N				
9				15.0N				11.0N				
10				15.0N				11.0N				
13				15.0N				11.0N				
14				13.0N				9.0N				
15				11.0N				8.0N	8.0	8.0H	6.0L	6.0
16				9.5N				6.5N				5.5N
17				10.0N	8.5	8.5	7.5	7.5A				6.0N
20				15.5N				11.5N				9.5N
21				13.0N				10.0N				7.0N
22				14.0N				10.5N				8.0N
23				9.0N				7.0N				6.0N
24				8.5N				6.5N				5.5N
27				8.5N				6.5N				5.5N
28				8.5N				7.5N				5.5N
29				9.0N	7.0	7.0	5.5L	5.5A				4.0N
30				10.5N				7.5N				6.5N
31				7.5N				5.5N				5.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Feb

Oct	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1				1L						1L
2										
3				1				2H		3H
6			1H							1
7						3H				3
8										
9										
10										
13										
14										
15									1H	1
16				1						1
17				2H				1L		3
20										
21										
22		2H								2
23										
24			1							1
27										
28			1							1
29		1L						1		2
30										
31										
TOTAL		3	3	5		3		4	1	19

Call open contracts Reported in contracts—Future 87Feb

Oct	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1	1H	9L	6L	10L	2H	3L	1H	11L		43L
2	1	9	6	10	2	3	1	11		43
3	1	9	6	11	2	3	1	13		46
6	1	9	7H	11	2	3	1	13		47
7	1	9	7	11	2	6H	1	13		50
8	1	9	7	11	2	6	1	13		50
9	1	9	7	11	2	6	1	13		50
10	1	9	7	11	2	6	1	13		50
13	1	9	7	11	2	6	1	13		50
14	1	9	7	11	2	6	1	13		50
15	1	9	7	11	2	6	1	13	1H	51
16	1	9	6	12	2	6	1	13	1	51
17	1	9	6	14H	2	6	1	14	1	54
20	1	9	6	14	2	6	1	14	1	54
21	1	9	6	14	2	6	1	14	1	54
22	1	11	6	14	2	6	1	14	1	56
23	1	11	6	14	2	6	1	14	1	56
24	1	11	6	14	2	6	1	14	1	56
27	1	11	6	14	2	6	1	14	1	56
28	1	11	7	14	2	6	1	14	1	57
29	1	12H	7	14	2	6	1	15H	1	59H
30	1	12	7	14	2	6	1	15	1	59
31	1	12	7	14	2	6	1	15	1	59

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.50

Oct	Open	High	Low	Close
1				52.0N
2				66.0N
3				56.0N
6				62.0N
7				60.0N
8				63.0N
9				57.0N
10				57.0N
13				57.0N
14				53.0N
15				50.0N
16				46.0N
17				47.5N
20				63.0N
21				60.0N
22				64.0N
23				52.0N
24				50.0N
27				50.0N
28				50.0N
29				47.5N
30				53.0N
31				50.0N

87Apr Strike 5.75

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27				
28	43.0	43.0H	43.0L	43.0
29				37.5N
30				41.5N
31				38.5N

87Apr Strike 6.00

Oct	Open	High	Low	Close
1				36.0N
2				45.0N
3				37.0N
6				45.0N
7				40.0N
8				44.0N
9				38.0N
10				38.0N
13				38.0N
14				35.0N
15				32.0N
16				29.0N
17				30.0N
20				41.0N
21				38.0N
22				39.5N
23				32.0N
24				31.0N
27				31.0N
28				31.0N
29				30.0N
30				34.0N
31				31.0N

87Apr Strike 6.25

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14	34.0	34.0H	31.0L	31.0
15				26.0N
16				23.5N
17				24.5N
20				34.0N
21				31.0N
22				32.5N
23				24.5N
24				24.0N
27				24.0N
28				24.0N
29				24.0N
30				27.0N
31				25.0N

87Apr Strike 6.50

Oct	Open	High	Low	Close
1				26.0N
2				32.5N
3				27.0N
6				33.0N
7				29.0N
8				32.0N
9				27.0N
10				27.0N
13	30.0	30.0H	29.0	29.0
14				25.0N
15	25.0	25.0	22.5	22.5
16	20.0	20.0	20.0L	20.0
17				20.5N
20				28.0N
21				26.0N
22				26.0N
23				20.5N
24				20.0N
27				20.0N
28				20.0N
29				19.5N
30				23.0N
31				20.0N

87Apr Strike 7.00

Oct	Open	High	Low	Close
1				18.0N
2				21.5N
3				17.0N
6				20.0N
7				18.5N
8				20.0N
9				18.0N
10				18.0N
13				18.0N
14				15.0N
15				15.0N
16				13.0N
17				13.5N
20				19.5N
21	19.0	19.0H	17.0	17.0A
22				17.5N
23	15.0	15.0	15.0L	15.0
24				14.5N
27				14.5N
28				14.5N
29				11.0N
30				13.5N
31				12.0N

87Apr Strike 7.25

Oct	Open	High	Low	Close
1				13.0N
2				16.5N
3				13.0N
6				16.5N
7				16.0N
8				17.0N
9				13.5N
10				13.5N
13				13.5N
14				11.5N
15				12.0N
16				11.5N
17				12.0N
20				17.0N
21				13.0N
22				14.0N
23				10.5N
24				10.0N
27				10.0N
28				10.0N
29				8.5N
30				10.5N
31				9.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1								
2								
3								
6								
7								
8								
9								
10								
13					1L			1L
14				1H				1
15					3H			3H
16					1			1
17								
20								
21						2H		2
22								
23								
24						1L		1
27								
28		1H						1
29								
30								
31								
TOTAL		1		1	5	3		10

Call open contracts Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1	2H		13H		1L	3L	1H	20L
2	2		13		1	3	1	20
3	2		13		1	3	1	20
6	2		13		1	3	1	20
7	2		13		1	3	1	20
8	2		13		1	3	1	20
9	2		13		1	3	1	20
10	2		13		1	3	1	20
13	2		13		2	3	1	21
14	2		13	1H	2	3	1	22
15	2		13	1	5	3	1	25
16	2		13	1	6H	3	1	26
17	2		13	1	6	3	1	26
20	2		13	1	6	3	1	26
21	2		13	1	6	5	1	28
22	2		13	1	6	5	1	28
23	2		13	1	6	5	1	28
24	2		13	1	6	6H	1	29H
27	2		13	1	5	6	1	28
28	2	1H	13	1	5	6	1	29
29	2	1	13	1	5	6	1	29
30	2	1	13	1	5	6	1	29
31	2	1	13	1	5	6	1	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 6.00

Oct	Open	High	Low	Close
1				42.0N
2				53.0N
3				45.0N
6				55.0N
7				47.0N
8				50.0N
9				44.0N
10				44.0N
13				44.0N
14				42.0N
15				39.0N
16				36.0N
17				37.0N
20				49.0N
21	46.0	47.0H	46.0L	47.0B
22				48.0N
23				40.0N
24				39.0N
27				39.0N
28				39.0N
29				37.0N
30				42.0N
31				39.5N

Call volume of sales Reported in contracts—Future 87Jun

Oct	6.00	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21	1H	1H
22		
23		
24		
27		
28		
29		
30		
31		
TOTAL	1	1

Call open contracts Reported in contracts—Future 87Jun

Oct	6.00	TOTAL
1	6L	6L
2	6	6
3	6	6
6	6	6
7	6	6
8	6	6
9	6	6
10	6	6
13	6	6
14	6	6
15	6	6
16	6	6
17	6	6
20	6	6
21	7H	7H
22	7	7
23	7	7
24	7	7
27	6	6
28	6	6
29	6	6
30	6	6
31	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 5.00

Nov	Open	High	Low	Close
3				72.0**N**
4				75.0**N**
5				67.0**N**
6	74.0	76.0	74.0**L**	76.0
7	77.0	79.0**H**	77.0	79.0**B**
10				75.0**N**
11				77.0**N**
12				82.0**N**
13				82.0**N**
14				71.0**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 5.25

Nov	Open	High	Low	Close
3				48.0**N**
4	52.0	52.0**H**	50.0**L**	50.0**A**
5				42.0**N**
6				52.0**N**
7				54.0**N**
10	50.0	50.0	50.0	50.0
11				52.0**N**
12				57.0**N**
13				57.0**N**
14				46.0**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 5.50

Nov	Open	High	Low	Close
3				25.0**N**
4	27.0	28.0	27.0	27.0**A**
5	22.0	22.0	22.0	18.0**B**
6				28.0**N**
7				31.0**B**
10	32.0	32.0	26.0	26.0
11	28.0	28.0	22.0	27.0**B**
12	28.0	31.5	28.0	31.5**B**
13	31.0	31.0	31.0	31.0
14	33.0	33.0**H**	18.0**L**	18.0
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 5.75

Nov	Open	High	Low	Close
3				7.5**N**
4				8.5**N**
5				4.0**N**
6				10.0**N**
7				11.0**N**
10				7.0**N**
11	2.0	6.0	2.0	6.0**B**
12	4.0	7.5	4.0	7.5**B**
13	5.0	6.0	4.0	6.0**B**
14	8.0	8.0**H**	0.1**L**	0.1**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 6.00

Nov	Open	High	Low	Close
3				3.5**N**
4				3.0**N**
5				1.0**N**
6				2.0**N**
7				2.0**N**
10				2.0**N**
11				1.0**N**
12				0.5**N**
13				0.5**N**
14				0.1**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 6.25

Nov	Open	High	Low	Close
3				2.0**N**
4				1.0**N**
5				0.5**N**
6				1.0**N**
7				0.5**N**
10				1.0**N**
11				0.2**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 6.50

Nov	Open	High	Low	Close
3				0.5**N**
4				0.5**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.5**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 7.00

Nov	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 7.50

Nov	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
3										
4										
5		1L	3							4
6										
7	2H									2
10			1L							1L
11		2H	13H	1L						16
12			1	1						2
13			1	4						5
14			7	12H						19H
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										
TOTAL	2	3	26	18						49

Call open contracts Reported in contracts—Future 86Dec

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
3	2H	5H	58H	19H	39H	24H	17H	13H	2H	179H
4	2	5	58	19	39	24	17	13	2	179
5	2	5	57	19	39	24	17	13	2	178
6	2	5	57	19	39	24	17	13	2	178
7	1L	5	58	19	39	24	17	13	2	178
10	1	5	58	19	39	24	17	13	2	178
11	1	3L	53	19	39	24	17	13	2	171
12	1		46	19	39	24	17	13	2	161
13	1		47	18L	39	24	17	13	2	161
14	1		45L	18	39	24	17	13	2	159L
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.00				87Feb Strike 5.25				87Feb Strike 5.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				81.0N								42.0N
4				84.0N								42.0N
5				76.0N								34.0N
6				84.0N								41.0N
7				87.0N								44.0N
10				83.0N								41.0N
11				84.0N								42.5N
12				88.0N								44.0N
13				88.0N								44.0N
14				77.0N								36.0N
17				59.0N								23.0N
18				64.0N								28.0N
19				55.0N					25.0	25.0H	22.0	22.0A
20				51.0N	34.0	34.0H	32.0	32.0A	24.0	24.0	19.5	19.5A
21				35.0N	25.0	25.0	22.0L	22.0A	20.0	20.0	9.5L	9.5A
24				35.0N				18.0N				13.0N
25				40.5N				23.5N				14.5N
26				37.5N				21.5N				13.5N
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				45.0N				27.0N				17.0N

	87Feb Strike 5.75				87Feb Strike 6.00				87Feb Strike 6.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				29.0N				22.0N				16.0N
4	30.0	30.0	30.0	30.0				23.0B				16.5N
5	26.0	26.0	20.5	20.5	20.0	20.0	15.0	15.0				11.0N
6				29.0N				21.0N				16.0N
7				30.0N				22.0N				15.5N
10				30.0N	24.0	24.0H	24.0	24.0				15.0N
11	27.0	29.0	26.0	29.0B				20.0N				14.0N
12				30.0N				21.5N				14.0N
13				30.0N				21.5N				14.0N
14	33.0	33.0H	23.0	23.0A	19.0	21.5	15.0	15.0A				9.5N
17	18.0	18.0	13.0	13.0A	13.0	13.0	8.0	8.0A				6.5N
18				15.5N				10.0B				7.0N
19	15.0	15.0	11.5	11.5A	10.0	10.0	7.5	7.5A				5.0N
20	13.0	13.0	10.0	10.0A				6.5N				4.5N
21	8.0	8.0	5.5L	5.5A				3.5N				2.5N
24				8.5N				6.5B				3.7N
25				9.0N				6.5N				5.0N
26				8.0N				6.0N				4.5N
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				11.0N	6.0	7.0	6.0L	7.0B				5.5N

	87Feb Strike 6.50				87Feb Strike 6.75				87Feb Strike 7.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				11.0N				7.0N				5.0N
4				13.0N				9.0N				6.5N
5				9.0N				6.5N				5.0N
6				12.0N				8.0N				6.0N
7				11.5N				6.5N				5.0N
10				11.0N				7.0N				5.0N
11				9.5N				6.0N				4.5N
12				9.0N				6.0N				4.0N
13				9.0N				6.0N				4.0N
14				6.0N				4.0N				2.5N
17				3.5N				2.0N				1.0N
18				4.5N				2.8N				2.0N
19				3.0N				2.0N				1.5N
20				2.7N				1.7N				1.2N
21				1.5N				1.0N				0.5N
24				2.5N				1.5N				0.7N
25				3.5N				2.5N				1.5N
26				3.0N				2.2N				1.3N
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				4.0N				3.0N				1.7N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 7.25

Nov	Open	High	Low	Close
3				4.0N
4				4.8N
5				3.5N
6				5.0N
7				3.5N
10				4.0N
11				2.7N
12				2.0N
13				2.0N
14				1.5N
17				0.8N
18				1.3N
19				1.0N
20				0.8N
21				0.4N
24				0.4N
25				0.7N
26				0.7N
27	HOLIDAY			
28				1.0N

Call volume of sales Reported in contracts—Future 87Feb

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
3											
4				2							2
5				1L	5H						6
6											
7											
10					1L						1L
11				14H							14
12											
13											
14				1	2						3
17				1	1						2
18											
19			2	12	1						15H
20		1L	1L	1							3
21		2H	9H	1							12
24											
25											
26											
27	HOLIDAY										
28					1						1
TOTAL		3	12	33	11						59

Call open contracts Reported in contracts—Future 87Feb

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
3	1H		12H	7L	14L	2H	6H	1H	15H	1H	59L
4	1		12	9	14	2	6	1	15	1	61
5	1		12	10	19	2	6	1	15	1	67
6	1		12	10	19	2	6	1	15	1	67
7	1		12	10	19	2	6	1	15	1	67
10	1		12	10	20	2	6	1	15	1	68
11	1		12	20H	20	2	6	1	15	1	78
12	1		11L	14	20	2	6	1	15	1	71
13	1		11	14	20	2	6	1	15	1	71
14	1		11	15	21	2	6	1	15	1	73
17	1		11	16	21	2	6	1	15	1	74
18	1		11	16	21	2	6	1	15	1	74
19	1		11	16	22	2	6	1	15	1	75
20	1	1L	11	17	22	2	6	1	15	1	77
21	1	3H	12	18	22	2	6	1	15	1	81
24	1	3	12	18	22	2	6	1	15	1	81
25	1	3	12	18	22	2	6	1	15	1	81
26	1	3	12	18	22	2	6	1	15	1	81
27	HOLIDAY										
28	1	3	12	18	23H	2	6	1	15	1	82H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.25				87Apr Strike 5.50				87Apr Strike 5.75			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								52.0N				41.0N
4								53.0N				42.5N
5	68.0	68.0	62.0	62.0				45.0N	38.0	38.0	34.0	34.0
6				69.0N				51.0N	39.0	39.0	39.0	39.0
7				71.0N				53.0N				41.0N
10				70.0N				52.0N	45.0	45.0H	40.0	40.0A
11				70.0N				52.0N				40.0N
12	70.0	74.0H	70.0	74.0B				55.0N				41.5N
13				74.0N	55.0	55.0H	55.0	55.0				41.5N
14				65.0N				47.0N	41.0	41.0	35.0	35.0A
17				47.5N				34.0N	30.0	30.0	23.5	23.5A
18				53.0N	38.0	38.0	37.5	37.5A				26.0N
19				45.0N				31.0N	23.0	23.0	23.0	22.0B
20				42.0N				29.0N	22.0	22.0	18.5	18.5A
21				29.0N	28.0	28.0	19.0L	19.0A	18.0	18.0	12.5L	12.5A
24				30.5N				21.5N				16.5N
25	33.0	33.5	33.0L	33.5	26.0	26.0	23.5	23.5				17.0N
26				31.5N				22.0N				16.0N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				37.0N				26.0N	23.0	23.0	19.5	19.5A

	87Apr Strike 6.00				87Apr Strike 6.25				87Apr Strike 6.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				32.0N				25.0N	24.0	24.0H	20.0L	20.0A
4				33.5N				26.0N				21.5N
5				28.5N				22.0N				18.0N
6				31.0N				25.5N				20.0N
7				32.0N				25.0N				19.5N
10	36.0	36.0H	32.0	32.0A				26.0N				19.0N
11	32.0	32.0	30.5	30.5A				24.5N				18.5N
12	31.0	31.0	31.0	31.0				25.0N				19.0N
13				31.5N				25.0N				19.0N
14	33.0	33.0	26.0	26.0A				20.0N				15.0N
17	24.0	24.0	18.5	18.5A				15.0N				10.5N
18				20.0N				15.0N				12.0N
19				16.5N				12.0N				10.0N
20				15.0N				11.0N				9.0N
21	9.0	11.0	9.0L	9.0A				6.5N				5.0N
24				12.5N				9.5N				7.0N
25				13.0N				9.5N				7.5N
26				12.0N				9.0N				7.0N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				14.5N				11.0N				8.5N

	87Apr Strike 7.00				87Apr Strike 7.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				11.0N				9.0N
4				13.0N				10.5N
5				11.0N				8.5N
6				13.0N				10.5N
7				10.5N				8.0N
10				12.0N				9.0N
11				11.0N				8.0N
12	12.0	12.0H	11.5L	11.5A				8.5N
13				11.5N				8.5N
14				8.5N				6.5N
17				6.0N				4.2N
18				7.3N				5.4N
19				5.5N				4.2N
20				5.2N				3.8N
21				3.0N				2.0N
24				3.7N				2.0N
25				4.0N				2.5N
26				4.0N				2.3N
27	HOLIDAY				HOLIDAY			
28				5.0N				3.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Apr

Nov	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
3									
4						1H			1L
5	2H								2
6			2						2
7									
10			1L						1
11				2					2
12	2			4			1H		7
13		1L							1
14			2	2					4
17			1	1L					2
18		1							1
19			2						2
20			5						5
21		6H	2	5H					13H
24				1					1
25	2	1							3
26									
27	HOLIDAY								
28			6H						6
TOTAL	6	9	21	15		1	1		53

Call open contracts Reported in contracts—Future 87Apr

Nov	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
3		2L	1L	13L	1H	5L	6L	1H	29L
4		2	1	13	1	6H	6	1	30
5	2H	2	1	13	1	6	6	1	32
6	2	2	3	13	1	6	6	1	34
7	2	2	3	13	1	6	6	1	34
10	2	2	4	13	1	6	6	1	35
11	2	2	4	15	1	6	6	1	37
12	2	2	4	15	1	6	7H	1	38
13	2	3	4	15	1	6	7	1	39
14	2	3	5	17	1	6	7	1	42
17	2	3	6	18	1	6	7	1	44
18	2	4	6	18	1	6	7	1	45
19	2	4	8	18	1	6	7	1	47
20	2	4	13	18	1	6	7	1	52
21	2	10	15	19	1	6	7	1	61
24	2	10	15	20H	1	6	7	1	62
25	2	11H	15	20	1	6	7	1	63
26	2	11	15	20	1	6	7	1	63
27	HOLIDAY								
28	2	11	21H	20	1	6	7	1	69H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Jun Strike 5.50				87Jun Strike 6.00				87Jun Strike 6.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								40.0**N**				
4								42.5**N**				
5								37.0**N**				
6								40.0**N**				
7								40.5**N**				
10								43.0**N**	30.0	30.0**H**	30.0**L**	30.0
11								40.0**N**				27.0**N**
12								40.0**N**				28.0**N**
13								40.0**B**				28.0**N**
14					43.0	43.0**H**	35.5	35.5**A**				23.5**A**
17								27.0**N**				17.5**N**
18	47.0	47.0**H**	45.0**L**	45.0**A**				28.5**N**				19.2**N**
19				39.0**N**				24.0**N**				16.0**N**
20				36.0**N**				22.5**N**				15.0**N**
21				27.5**N**				15.5**N**				9.5**N**
24				28.5**N**				18.0**N**				11.5**N**
25				30.5**N**	21.0	21.0	18.5**L**	18.5				12.0**N**
26				29.0**N**				17.2**N**				11.2**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				34.0**N**				20.5**N**				13.5**N**

Call volume of sales Reported in contracts—Future 87Jun

Nov	5.50	6.00	6.50	TOTAL
3				
4				
5				
6				
7				
10				
11			1**H**	1**L**
12				
13				
14		2**H**		2**H**
17				
18	1**H**			1
19				
20				
21				
24				
25		1**L**		1
26				
27	**HOLIDAY**			
28				
TOTAL	1	3	1	5

Call open contracts Reported in contracts—Future 87Jun

Nov	5.50	6.00	6.50	TOTAL
3		6**L**		6**L**
4		6		6
5		6		6
6		6		6
7		6		6
10		6		6
11		6	1**H**	7
12		6	1	7
13		6	1	7
14		8	1	9
17		8	1	9
18	1**H**	8	1	10
19	1	8	1	10
20	1	8	1	10
21	1	8	1	10
24	1	8	1	10
25	1	9**H**	1	11**H**
26	1	9	1	11
27	**HOLIDAY**			
28	1	9	1	11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Aug Strike 6.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19	37.0	37.0**H**	32.0**L**	32.0**A**
20				30.5**N**
21				23.0**N**
24				27.0**N**
25				24.5**N**
26				23.5**N**
27	**HOLIDAY**			
28				27.0**N**

Call volume of sales Reported in contracts—Future 87Aug

Nov	6.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19	1**H**	1**H**
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL	1	1

Call open contracts Reported in contracts—Future 87Aug

Nov	6.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19	1**H**	1**H**
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	**HOLIDAY**	
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.00

Dec	Open	High	Low	Close
1				52.0N
2				45.0N
3				47.0N
4				44.0N
5				45.0N
8				46.0N
9				42.0N
10				44.0N
11				45.0N
12				45.5N
15				54.0N
16				43.0N
17				43.0N
18				43.0N
19				43.0N
22				43.5N
23				36.5N
24				36.5N
25	HOLIDAY			
26				36.5N
29				35.5N
30				35.5N
31				35.5N

87Feb Strike 5.25

Dec	Open	High	Low	Close
1	35.0	35.0H	34.0	34.0A
2				27.0N
3	28.0	29.0	28.0L	29.0B
4				27.0N
5				28.0N
8				27.0N
9				24.0N
10				25.5N
11				26.5N
12				27.0N
15				33.5N
16				24.5N
17				24.5N
18				24.5N
19				24.5N
22				25.0N
23				20.0N
24				20.0N
25	HOLIDAY			
26				20.0N
29				19.0N
30				19.0N
31				19.0N

87Feb Strike 5.50

Dec	Open	High	Low	Close
1				20.0N
2				15.5N
3				17.0N
4				15.5N
5				16.5N
8				14.5N
9	14.5	14.5H	12.5	12.5A
10				14.5N
11				15.0N
12				15.5N
15				19.0N
16				12.5N
17				12.5N
18				12.5N
19				12.5N
22				13.0N
23	12.5	12.5	9.5L	9.5A
24				9.5N
25	HOLIDAY			
26				9.5N
29				8.5N
30				8.5N
31				8.5N

87Feb Strike 5.75

Dec	Open	High	Low	Close
1	11.0	11.0H	11.0	11.0
2				8.0N
3				9.0N
4				7.5N
5				8.5N
8				8.0N
9				6.5N
10				8.5N
11				8.5N
12				9.0N
15				10.0N
16				6.5N
17				6.5N
18				6.5N
19	5.0	5.0	5.0L	5.0
22				5.5N
23				4.5N
24				4.5N
25	HOLIDAY			
26				4.5N
29				3.5N
30				3.5N
31				3.5N

87Feb Strike 6.00

Dec	Open	High	Low	Close
1	10.0	10.0H	9.0L	9.0A
2				4.5N
3				5.0N
4				4.5N
5				5.5N
8				4.0N
9				3.5N
10				4.5N
11				4.5N
12				5.0N
15				5.5N
16				3.5N
17				3.5N
18				3.5N
19				3.5N
22				4.0N
23				2.5N
24				2.5N
25	HOLIDAY			
26				2.5N
29				1.5N
30				1.5N
31				1.5N

87Feb Strike 6.25

Dec	Open	High	Low	Close
1				5.5N
2				3.5N
3				3.5N
4				3.0N
5				4.0N
8				3.0N
9				2.5N
10				2.7N
11				3.0N
12				3.5N
15				2.5N
16				1.5N
17				1.5N
18				1.5N
19				1.5N
22				2.0N
23				1.0N
24				1.0N
25	HOLIDAY			
26				1.0N
29				0.1N
30				0.1N
31				0.1N

87Feb Strike 6.50

Dec	Open	High	Low	Close
1				4.0N
2				3.0N
3				2.5N
4				2.3N
5				3.3N
8				1.5N
9				1.5N
10				1.5N
11				1.5N
12				2.0N
15				2.0N
16				1.0N
17				1.0N
18				1.0N
19				1.0N
22				1.5N
23				0.7N
24				0.7N
25	HOLIDAY			
26				0.7N
29				0.1N
30				0.1N
31				0.1N

87Feb Strike 6.75

Dec	Open	High	Low	Close
1				3.0N
2				1.5N
3				1.7N
4				1.5N
5				2.5N
8				1.0N
9				1.0N
10				0.8N
11				0.8N
12				1.3N
15				1.0N
16				0.5N
17				0.5N
18				0.5N
19				0.5N
22				1.0N
23				0.4N
24				0.4N
25	HOLIDAY			
26				0.4N
29				0.1N
30				0.1N
31				0.1N

87Feb Strike 7.00

Dec	Open	High	Low	Close
1				1.7N
2				1.0N
3				1.0N
4				0.8N
5				1.8N
8				0.5N
9				0.5N
10				0.5N
11				0.5N
12				1.0N
15				0.5N
16				0.3N
17				0.3N
18				0.3N
19				0.3N
22	1.0	1.0H	1.0L	1.0
23				0.2N
24				0.2N
25	HOLIDAY			
26				0.2N
29				0.1N
30				0.1N
31				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 7.25

Dec	Open	High	Low	Close
1				1.0N
2				0.5N
3				0.5N
4				0.5N
5				1.5N
8				0.3N
9				0.3N
10				0.2N
11				0.2N
12				0.7N
15				0.2N
16				0.1N
17				0.1N
18				0.1N
19				0.1N
22				0.6N
23				0.1N
24				0.1N
25	HOLIDAY			
26				0.1N
29				0.1N
30				0.1N
31				0.1N

Call volume of sales Reported in contracts—Future 87Feb

Dec	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1				1H	1H						2
2											
3		2H									2
4											
5											
8											
9			1H								1L
10											
11											
12											
15											
16											
17											
18											
19											
22				1					3H		4H
23			1								1
24											
25	HOLIDAY										
26											
29											
30											
31											
TOTAL		2	2	2	1				3		10

Call open contracts Reported in contracts—Future 87Feb

Dec	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1	1H	3H	12	19H	24H	2H	6H	1H	15L	1H	84
2	1	3	12	19	24	2	6	1	15	1	84
3	1	3	12	19	24	2	6	1	15	1	84
4	1	3	12	19	24	2	6	1	15	1	84
5	1	3	12	19	24	2	6	1	15	1	84
8	1	3	12	19	24	2	6	1	15	1	84
9	1	3	13H	19	24	2	6	1	15	1	85H
10	1	3	5L	13L	24	2	6	1	15	1	71
11	1	3	5	13	24	2	6	1	15	1	71
12	1	3	5	13	23L	2	6	1	15	1	70L
15	1	3	5	13	23	2	6	1	15	1	70
16	1	3	5	13	23	2	6	1	15	1	70
17	1	3	5	13	23	2	6	1	15	1	70
18	1	3	5	13	23	2	6	1	15	1	70
19	1	3	5	13	23	2	6	1	15	1	70
22	1	3	5	13	23	2	6	1	18H	1	73
23	1	3	6	13	23	2	6	1	15	1	71
24	1	3	6	13	23	2	6	1	15	1	71
25	HOLIDAY										
26	1	3	6	13	23	2	6	1	15	1	71
29	1	3	6	13	23	2	6	1	15	1	71
30	1	3	6	13	23	2	6	1	15	1	71
31	1	3	6	13	23	2	6	1	15	1	71

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Dec	87Apr Strike 5.25				87Apr Strike 5.50				87Apr Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	42.0	42.0	42.0	42.0				31.0N				21.0N
2				37.0N				25.0N				17.0N
3	41.0	44.0H	40.0	40.0A				27.0N	20.0	20.0H	20.0	20.0B
4				37.5N	28.0	28.0H	25.5L	25.5A				17.5N
5				38.5N				26.5N				18.5N
8	40.0	40.0	38.0L	38.0A				24.0N				16.0N
9				35.0N				22.0N	14.0	14.5	14.0	14.5B
10				37.0N				25.0N				16.5N
11				37.5N				25.5N				17.0N
12				38.0N				26.0N				17.5N
15				43.5N				28.5N				20.0N
16				35.0N				21.5N				15.0N
17				35.0N				21.5N				15.0N
18				35.0N				21.5N				15.0N
19				35.0N				21.5N				15.0N
22				35.5N				22.0N				15.5N
23				30.0N				18.0N	15.0	15.0	12.5L	12.5A
24				30.0N				18.0N				12.5N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				30.0N				18.0N				12.5N
29				29.0N				17.0N				11.5N
30				29.0N				17.0N				11.5N
31				29.0N				17.0N				11.5N

Dec	87Apr Strike 6.00				87Apr Strike 6.25				87Apr Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				16.0N				12.0N				9.0N
2				13.0N				9.5N				7.5N
3				14.5N				10.0N				8.0N
4				13.0N				9.5N				7.5N
5				14.0N				10.5N				8.5N
8				12.0N				8.5N				6.5N
9				10.5N				7.5N				6.0N
10				12.0N				9.0N				6.5N
11				12.5N				9.0N				6.5N
12				13.0N				9.5N				7.0N
15				14.5N				10.5N				7.5N
16				10.8N				7.5N				5.5N
17				10.8N				7.5N				5.5N
18				10.8N				7.5N				5.5N
19				10.8N				7.5N				5.5N
22				11.3N				8.0N				6.0N
23				9.0N				6.0N				4.5N
24				9.0N				6.0N				4.5N
25	HOLIDAY				HOLIDAY				HOLIDAY			
25				9.0N				6.0N				4.5N
29	11.0	11.0H	11.0L	11.0				5.0N				3.5N
30				11.0N				5.0N	1.0	1.0H	1.0L	1.0
31				11.0N				5.0N				1.0N

Dec	87Apr Strike 7.00				87Apr Strike 7.25			
	Open	High	Low	Close	Open	High	Low	Close
1				5.0N				3.5N
2				4.3N				3.0N
3				4.5N				3.5N
4				4.3N				3.0N
5				5.3N				4.0N
8				4.0N				2.5N
9				3.5N				2.0N
10				3.5N				2.0N
11				3.5N				2.3N
12				4.0N				2.8N
15				4.0N				2.5N
16				4.2N				1.7N
17				4.2N				1.7N
18				4.2N				1.7N
19				4.2N				1.7N
22				4.7N				2.2N
23				2.0N				1.5N
24				2.0N				1.5N
25	HOLIDAY				HOLIDAY			
26				2.0N				1.5N
29				1.0N				0.5N
30				1.0N				0.5N
31				1.0N				0.5N

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Apr

Dec	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1									
2	2								2
3	4H		1L						5H
4		1H							1L
5		1							1
8	1L								1
9									
10									
11									
12			5H						5
15									
16									
17									
18									
19									
22									
23			1						1
24									
25	HOLIDAY								
26									
29									
30						2H			2
31				1H					1
TOTAL	7	2	7	1		2			19

Call open contracts Reported in contracts—Future 87Apr

Dec	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1	2L	11L	21L	20H	1H	6L	7H	1H	69L
2	2	11	21	20	1	6	7	1	69
3	6	11	21	20	1	6	7	1	73
4	6	12	21	20	1	6	7	1	74
5	6	13H	21	20	1	6	7	1	75
8	7H	13	21	20	1	6	7	1	76H
9	7	13	21	20	1	6	7	1	76
10	5	13	21	20	1	6	7	1	74
11	5	13	21	20	1	6	7	1	74
12	5	13	21	20	1	6	7	1	74
15	5	13	21	20	1	6	7	1	74
16	5	13	21	20	1	6	7	1	74
17	5	13	21	20	1	6	7	1	74
18	5	13	21	20	1	6	7	1	74
19	5	13	21	20	1	6	7	1	74
22	5	13	21	20	1	6	7	1	74
23	5	13	22H	20	1	6	7	1	75
24	5	13	22	20	1	6	7	1	75
25	HOLIDAY								
26	5	13	22	20	1	6	7	1	75
29	5	13	22	20	1	6	7	1	75
30	5	13	22	20	1	7H	7	1	76
31	5	13	22	20	1	7	7	1	76

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.25 | 87Jun Strike 5.50 | 87Jun Strike 5.75

Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								39.0**N**				
2								34.0**N**				
3								36.0**N**				
4								34.0**N**				
5								35.0**N**				
8								32.5**N**	21.0	23.5**H**	21.0	23.5**B**
9								30.0**N**				21.5**N**
10	50.0	50.0**H**	45.5**L**	45.5**A**				33.0**N**				23.5**N**
11	48.0	48.0	46.5	46.5**A**				33.5**N**				24.0**N**
12				47.0**N**				34.0**N**				24.5**N**
15				52.5**N**				37.0**N**				28.0**N**
16				44.0**N**				30.0**N**				22.0**N**
17				44.0**N**				30.0**N**				22.0**N**
18				44.0**N**				30.0**N**				22.0**N**
19				44.0**N**				30.0**N**				22.0**N**
22				44.5**N**				30.5**N**				22.5**N**
23				39.0**N**				26.0**N**	23.0	23.0	19.0**L**	19.0**A**
24				39.0**N**				26.0**N**				19.0**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				39.0**N**				26.0**N**				19.0**N**
29				38.0**N**				25.0**N**				18.0**N**
30				38.0**N**				25.0**N**				18.0**N**
31				38.0**N**				25.0**N**				18.0**N**

87Jun Strike 6.00 | 87Jun Strike 6.50

Dec	Open	High	Low	Close	Open	High	Low	Close
1				24.0**N**				15.0**N**
2				20.5**N**				12.5**N**
3				21.5**N**				13.5**N**
4				20.5**N**				12.5**N**
5				21.5**N**				13.5**N**
8				18.5**N**				12.0**N**
9	20.0	20.0**H**	17.0**L**	17.0**A**				11.0**N**
10				18.5**N**				11.5**N**
11				18.5**N**				11.5**N**
12				19.0**N**				12.0**N**
15				21.5**N**				13.0**N**
16	20.0	20.0	20.0	20.0				10.0**N**
17				20.0**N**				10.0**N**
18				20.0**N**				10.0**N**
19				20.0**N**				10.0**N**
22				20.5**N**				10.5**N**
23				14.5**N**				11.0**N**
24				14.5**N**				11.0**N**
25	**HOLIDAY**				**HOLIDAY**			
26				14.5**N**				11.0**N**
29				13.5**N**				10.0**N**
30				13.5**N**				10.0**N**
31				13.5**N**				10.0**N**

Call volume of sales Reported in contracts—Future 87Jun

Dec	5.25	5.50	5.75	6.00	6.50	TOTAL
1						
2						
3						
4						
5						
8			1**H**			1**L**
9						
10	1**H**			1**H**		2**H**
11						
12	1					1
15						
16				1		1
17						
18						
19						
22						
23			1			1
24						
25	**HOLIDAY**					
26						
29						
30						
31						
TOTAL	2		2	2		6

Call open contracts Reported in contracts—Future 87Jun

Dec	5.25	5.50	5.75	6.00	6.50	TOTAL
1		1**H**		9**L**	1**H**	11**L**
2		1		9	1	11
3		1		9	1	11
4		1		9	1	11
5		1		9	1	11
8		1	1**L**	9	1	12
9		1	1	9	1	12
10	1**L**	1	1	10	1	14
11	1	1	1	10	1	14
12	2**H**	1	1	10	1	15
15	2	1	1	10	1	15
16	2	1	1	11**H**	1	16
17	2	1	1	11	1	16
18	2	1	1	11	1	16
19	2	1	1	11	1	16
22	2	1	1	11	1	16
23	2	1	2**H**	11	1	17**H**
24	2	1	2	11	1	17
25	**HOLIDAY**					
26	2	1	2	11	1	17
29	2	1	2	11	1	17
30	2	1	2	11	1	17
31	2	1	2	11	1	17

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Aug Strike 5.50				87Aug Strike 6.00				87Aug Strike 6.25			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								31.0**N**				
2								27.0**N**				
3								28.5**N**	21.0	23.5**H**	21.0**L**	23.5**B**
4								27.5**N**				22.5**N**
5								28.5**N**				23.5**N**
8								26.5**N**				22.0**N**
9								24.5**N**				20.5**N**
10								26.0**N**				22.0**N**
11								26.5**N**				22.5**N**
12								27.0**N**				23.0**N**
15								30.0**N**				25.0**N**
16	46.0	46.0**H**	39.5**L**	39.5**A**				25.0**N**				20.5**N**
17				39.5**N**				25.0**N**				20.5**N**
18				39.5**N**				25.0**N**				20.5**N**
19				39.5**N**				25.0**N**				20.5**N**
22				40.0**N**				25.5**N**				21.0**N**
23				35.5**N**				22.0**N**				18.0**N**
24				35.5**N**				22.0**N**				18.0**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				35.5**N**				22.0**N**				18.0**N**
29				34.5**N**				21.0**N**				17.0**N**
30				34.5**N**				21.0**N**				17.0**N**
31				34.5**N**				21.0**N**				17.0**N**

Call volume of sales Reported in contracts—Future 87Aug

Dec	**5.50**	**6.00**	**6.25**	**TOTAL**
1				
2				
3			2**H**	2**H**
4			1**L**	1**L**
5				
8				
9				
10				
11				
12				
15				
16	1**H**			1
17				
18				
19				
22				
23				
24				
25	**HOLIDAY**			
26				
29				
30				
31				
TOTAL	1		3	4

Call open contracts Reported in contracts—Future 87Aug

Dec	**5.50**	**6.00**	**6.25**	**TOTAL**
1		1**H**		1**L**
2		1		1
3		1	2**H**	3**H**
4		1	2	3
5		1	1**L**	2
8		1	1	2
9		1	1	2
10		1	1	2
11		1	1	2
12		1	1	2
15		1	1	2
16	1**H**	1	1	3
17	1	1	1	3
18	1	1	1	3
19	1	1	1	3
22	1	1	1	3
23	1	1	1	3
24	1	1	1	3
25	**HOLIDAY**			
26	1	1	1	3
29	1	1	1	3
30	1	1	1	3
31	1	1	1	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Feb Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4.0N
3				2.0N
6				1.5N
7				1.0N
8				1.0N
9				0.1N
10				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				9.5N
3				7.5N
6				6.5N
7	6.0	6.0H	5.0L	5.0A
8				5.0N
9				1.0N
10				1.2N
13				1.5N
14				1.4N
15				0.5N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	19.0	28.0H	19.0	24.0B
3	19.0	20.0	19.0	20.0B
6	20.5	20.5	19.0	19.0A
7	15.0	15.0	15.0	15.0
8	15.0	15.0	15.0	15.0
9				6.0N
10	5.0	6.0	5.0	6.0B
13				9.0N
14				8.0N
15				4.0N
16	1.0	2.0	1.0L	2.0
17				2.0N
20	1.0	1.0	1.0	1.0
21				1.0N
22				0.7N
23				0.3N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				45.0N
3				41.0N
6				38.0N
7				33.0N
8				33.0N
9				18.0N
10	16.0	19.0H	16.0L	19.0B
13				26.0N
14				25.0N
15				16.0N
16				14.0N
17				13.0N
20				12.0N
21				10.0N
22				11.0N
23				9.0N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				70.0N
3				65.0N
6				62.0N
7	58.0	60.0H	56.0L	56.0A
8				56.0N
9				38.0N
10				41.0N
13				50.0N
14				48.0N
15				36.0N
16				35.0N
17				32.0N
20				30.0N
21				31.0N
22				34.0N
23				33.0N
24				22.0N
27				
28				
29				
30				
31				

86Feb Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				120.0N
3				115.0N
6				112.0N
7				106.0N
8				106.0N
9				85.0N
10				90.0N
13				99.0N
14				98.0N
15				85.0N
16				85.0N
17				83.0N
20				80.0N
21				81.0N
22				84.0N
23				83.0N
24				72.0N
27				
28				
29				
30				
31				

Put volume of sales Reported in contracts—Future 86Feb

Jan	5.50	5.75	6.00	6.25	6.50	7.00	TOTAL
1	HOLIDAY						
2			50H				50H
3			3				3
6			1L				1L
7		2H	1		2H		5
8			1		1L		2
9							
10			4	3H			7
13							
14							
15							
16			7				7
17							
20			3				3
21							
22							
23							
24							
27							
28							
29							
30							
31							
TOTAL		2	70	3	3		78

Put open contracts Reported in contracts—Future 86Feb

Jan	5.50	5.75	6.00	6.25	6.50	7.00	TOTAL
1	HOLIDAY						
2	4H	19H	150	2	4		179
3	4	19	150	2	4		179
6	4	19	151H	2	4		180H
7	4	17L	150	2	5H		178
8	4	17	149	1L	4		175
9	4	17	149	1	3L		174
10	4	17	146	4H	3		174
13	4	17	146	4	3		174
14	4	17	145	4	3		173
15	4	17	145	3	3		172
16	4	17	141	3	3		168
17	4	17	141	3	3		168
20	4	17	144	3	3		171
21	4	17	138L	3	3		165L
22	4	17	138	3	3		165
23	4	17	138	3	3		165
24							
27							
28							
29							
30							
31							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7.0N
3				6.5N
6				7.0N
7				5.5N
8				5.5N
9				3.0N
10				3.0N
13				4.0N
14				4.0N
15				2.5N
16				2.5N
17				2.5N
20				2.5N
21				2.0N
22				2.5N
23				2.0N
24				1.5N
27				2.0N
28				2.0N
29				2.0N
30				2.5N
31				3.0N

86Apr Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				16.0N
3	17.0	17.0H	15.0	15.0A
6				14.0N
7	12.0	12.0	12.0	12.0
8	12.0	12.0	12.0	12.0
9				7.0N
10				7.5N
13				9.0N
14				9.0N
15				6.0N
16				6.0N
17	7.0	7.0	7.0	7.0
20				6.0N
21				5.5N
22	6.0	6.0	6.0L	6.0
23				6.0N
24				4.0N
27				5.5N
28				6.0N
29				6.0N
30				7.0N
31				8.0N

86Apr Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				28.0N
3				26.0N
6				25.5N
7				23.0N
8				23.0N
9	22.0	22.0H	15.0	15.0A
10				15.0N
13				18.0N
14	14.0	14.0	14.0	14.0
15				13.0N
16				13.0N
17				13.0N
20				13.0N
21	11.0	11.0	11.0L	11.0
22				13.0N
23				12.0N
24				9.0N
27				12.0N
28				12.0N
29				12.0N
30				13.0N
31	14.0	16.5	14.0	16.5

86Apr Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				45.0N
3				42.0N
6				41.0N
7				37.0N
8				37.0N
9				25.0N
10				27.0N
13				32.0N
14				31.0N
15				23.0N
16				24.0N
17	25.0	25.0	25.0L	25.0
20				24.0N
21				22.5N
22				24.0N
23				23.0N
24				18.0N
27				23.0N
28	25.0	25.0	25.0	25.0
29				25.0N
30				26.0N
31	26.0	30.0H	26.0	30.0

86Apr Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				65.0N
3				62.0N
6	63.0	63.0H	61.5	61.5A
7				56.0N
8				56.0N
9				40.0N
10				43.0N
13				49.0N
14				48.0N
15				38.0N
16				39.0N
17				38.0N
20				36.0N
21	35.0	36.0	35.0L	36.0
22				39.0N
23				38.0N
24				31.0N
27				35.0N
28				37.0N
29				37.0N
30				40.0N
31				47.5N

86Apr Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				87.0N
3				84.0N
6				83.0N
7				78.0N
8				78.0N
9				58.0N
10				62.0N
13				70.0N
14				70.0N
15				57.0N
16				58.0N
17				57.0N
20				56.0N
21				56.0N
22				58.0N
23				57.0N
24				48.0N
27				55.0N
28				56.0N
29				56.0N
30				59.0N
31				68.0N

86Apr Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				112.0N
3				108.0N
6				107.0N
7				102.0N
8				102.0N
9				80.0N
10				84.0N
13				93.0N
14				93.0N
15				78.0N
16				79.0N
17				78.0N
20				77.0N
21				77.0N
22				80.0N
23				79.0N
24	76.0	76.0H	70.0L	70.0A
27				75.0N
28				77.5N
29				77.5N
30				80.0N
31				91.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put volume of sales Reported in contracts—Future 86Apr

Jan	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**							
2								
3		1L						1L
6					1L			1
7		1						1
8		5H						5
9								
10			10H					10H
13								
14			1L					1
15								
16								
17		1						1
20				1H				1
21			2		2H			4
22		1						1
23								
24							1H	1
27								
28				1				1
29								
30								
31			1					1
TOTAL		9	14	2	3		1	29

Put open contracts Reported in contracts—Future 86Apr

Jan	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**							
2	3H	3L	4L	2L	7L	2H	3H	24L
3	3	4	4	2	7	2	3	25
6	3	4	4	2	8H	2	3	26
7	3	3	4	2	8	2	3	25
8	3	7	4	2	8	2	3	29
9	3	7	4	2	7	2	3	28
10	3	7	14	2	7	2	3	38
13	3	7	14	2	7	2	3	38
14	3	7	15H	2	7	2	3	39
15	3	7	15	2	7	2	3	39
16	3	7	15	2	7	2	3	39
17	3	8H	15	2	7	2	3	40
20	3	8	15	3	7	2	3	41
21	3	8	15	3	8	2	3	42H
22	3	8	15	3	8	2	3	42
23	3	7	13	3	7	2	3	38
24	3	7	13	3	7	2	2L	37
27	3	7	13	3	7	2	2	37
28	3	7	13	4H	7	2	2	38
29	3	7	13	4	7	2	2	38
30	3	7	13	4	7	2	2	38
31	3	7	14	4	7	2	2	39

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
Jan	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				32.0**N**								64.0**N**
3				30.0**N**								62.0**N**
6				29.0**N**								61.0**N**
7				25.0**N**								55.0**N**
8				25.0**N**								55.0**N**
9	16.0	17.0	16.0**L**	17.0**B**								43.0**N**
10	19.0	19.0**H**	19.0	19.0								45.0**N**
13				23.0**N**								50.0**N**
14				22.0**N**								49.0**N**
15	18.0	18.0	18.0	18.0								41.0**N**
16				18.0**N**	20.0	27.0	20.0**L**	27.0**B**	32.0	42.0**H**	32.0**L**	42.0**B**
17	18.0	18.0	18.0	18.0				27.0**N**				42.0**N**
20				18.0**N**	30.0	30.0**H**	30.0	30.0				42.0**N**
21				17.0**N**				28.0**N**				41.0**N**
22				19.0**N**				30.0**N**				44.0**N**
23				18.0**N**				30.0**N**				43.0**N**
24				15.0**N**				24.0**N**				36.0**N**
27				17.0**N**				26.0**N**				38.0**N**
28				19.0**N**				28.0**N**				40.0**N**
29				18.0**N**				28.0**N**				40.0**N**
30	18.0	18.0	18.0	18.0				29.0**N**				43.0**N**
31				22.0**N**				33.0**N**				49.0**N**

Put volume of sales Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	TOTAL
1	HOLIDAY			
2				
3				
6				
7				
8				
9	1**L**			1**L**
10	2**H**			2
13				
14				
15	1			1
16	1	1**L**	2**H**	4**H**
17	1			1
20		2**H**		2
21				
22				
23				
24				
27				
28				
29				
30	1			1
31				
TOTAL	7	3	2	12

Put open contracts Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	TOTAL
1	HOLIDAY			
2	10		3**H**	13
3	10		3	13
6	10		3	13
7	10		3	13
8	10		3	13
9	11		3	14
10	12**H**		3	15
13	12		3	15
14	10		3	13
15	11		3	14
16	12	1**L**	3	16
17	12	1	3	16
20	12	2**H**	3	17**H**
21	9**L**	2	1**L**	12**L**
22	9	2	1	12
23	9	2	1	12
24	9	2	1	12
27	9	2	1	12
28	9	2	1	12
29	9	2	1	12
30	10	2	1	13
31	10	2	1	13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 6.50

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27				
28	44.0	44.0**H**	44.0**L**	44.0
29				44.0**N**
30				49.0**N**
31				54.0**N**

Put volume of sales Reported in contracts—Future 86Oct

Jan	6.50	TOTAL
1	**HOLIDAY**	
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28	1**H**	1**H**
29		
30		
31		
TOTAL	1	1

Put open contracts Reported in contracts—Future 86Oct

Jan	6.50	TOTAL
1	**HOLIDAY**	
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28	1**H**	1**H**
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Apr Strike 5.50				86Apr Strike 5.75				86Apr Strike 6.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				4.0N	8.0	10.0	8.0	10.0B	17.0	20.0	17.0L	20.0B
4	6.0	6.0H	6.0	6.0	12.0	12.0	12.0	12.0	25.0	25.0	24.0	24.0A
5	5.0	5.0	5.0L	5.0				11.0N				23.0N
6				6.0N				13.0N				25.0N
7				4.0N				10.0N				20.0N
10				4.0N				10.0N				20.0N
11				3.0N				8.5N				18.5N
12				3.0N				8.5N				18.5N
13				3.0N				10.0N				22.0N
14				3.0N				8.0N				19.0N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				3.0N				8.0N				19.0N
19				3.0N				8.0N	19.0	19.0	19.0	19.0
20				3.0N				8.5N				20.0N
21				3.0N				8.5N				20.0N
24				1.5N				6.0N				15.0N
25				2.5N	4.0	8.0	4.0L	8.0				20.0N
26				8.0N				22.0N				42.0N
27				7.5N	19.0	19.0H	18.0	19.0				40.0N
28				7.5N				19.0N	35.0	35.0H	35.0	35.0

	86Apr Strike 6.25				86Apr Strike 6.50				86Apr Strike 6.75			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				36.0N				58.0N				80.0N
4				41.0N				62.0N				85.0N
5				39.0N				59.0N				82.0N
6				42.0N				63.0N				86.0N
7				35.0N				54.0N				77.0N
10				35.0N				57.0N				81.0N
11				34.0N				54.0N				76.0N
12				34.0N				54.0N				76.0N
13				39.0N				60.0N				84.0N
14				36.0N				57.0N				80.0N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				36.0N				57.0N				80.0N
19				36.0N				56.5N				80.0N
20				38.0N				60.0N				85.0N
21				38.0N				60.0N				85.0N
24				31.0N				52.0N				75.0N
25	30.0	38.0H	30.0L	38.0	51.0	60.0H	51.0L	60.0				85.0N
26				65.0N				90.0N				115.0N
27				63.0N				85.0N				110.0N
28				60.0N				85.0N				110.0N

86Apr Strike 7.00

Feb	Open	High	Low	Close
3				105.0N
4				110.0N
5				107.0N
6				110.0N
7				100.0N
10				103.0N
11				100.0N
12				100.0N
13				110.0N
14				105.0N
17	HOLIDAY			
18				105.0N
19				105.0N
20				108.0N
21				108.0N
24				100.0N
25				110.0N
26				140.0N
27				135.0N
28				135.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put volume of sales Reported in contracts—Future 86Apr

Feb	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3			6H	1H				7
4	10H	2H	1L					13H
5	2L							2
6								
7								
10								
11								
12								
13								
14								
17	HOLIDAY							
18								
19								
20								
21								
24			1					1L
25				1	2H			3
26		1L						1
27		1						1
28		2						2
TOTAL	12	6	8	2	2			30

Put open contracts Reported in contracts—Future 86Apr

Feb	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	3L	7L	17L	5H	7H	2H	2H	43L
4	13	8	18H	5	7	2	2	55
5	15H	8	18	5	7	2	2	57H
6	15	8	18	5	7	2	2	57
7	15	8	18	5	7	2	2	57
10	15	8	18	5	7	2	2	57
11	15	8	18	5	7	2	2	57
12	15	8	18	5	7	2	2	57
13	15	8	18	5	7	2	2	57
14	15	8	18	5	7	2	2	57
17	HOLIDAY							
18	15	8	18	5	7	2	2	57
19	15	8	18	5	7	2	2	57
20	15	8	18	5	7	2	2	57
21	15	8	18	5	7	2	2	57
24	15	8	18	5	7	2	2	57
25	15	8	18	4L	6L	2	2	55
26	15	8	18	4	6	2	2	55
27	15	8	18	4	6	2	2	55
28	15	10H	18	4	6	2	2	57

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 5.50 / 86Jun Strike 6.00 / 86Jun Strike 6.25

Feb	5.50 Open	5.50 High	5.50 Low	5.50 Close	6.00 Open	6.00 High	6.00 Low	6.00 Close	6.25 Open	6.25 High	6.25 Low	6.25 Close
3								27.0**N**				42.0**N**
4					27.0	29.0	27.0	29.0				43.0**N**
5					26.0	26.0	26.0**L**	25.0				41.0**N**
6								26.0**N**				44.0**N**
7								26.0**N**				40.0**N**
10					26.0	26.0	26.0	26.0	38.0	40.0	38.0**L**	40.0
11								25.0**N**				38.0**N**
12								25.0**N**				38.0**N**
13					29.0	29.0	28.0	28.0**A**				42.0**N**
14								25.0**N**				39.0**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18								25.0**N**				39.0**N**
19								25.0**N**				39.0**N**
20								27.0**N**				42.0**N**
21								27.0**N**				42.0**N**
24	7.1	7.1	7.1**L**	7.1				23.0**N**				36.0**N**
25				8.0**N**				26.0**N**				41.0**N**
26	10.0	15.0**H**	10.0	15.0	30.0	42.0**H**	30.0	42.0	41.0	61.0**H**	41.0	61.0
27				16.0**N**	40.0	41.0	40.0	41.0				59.0**N**
28				16.0**N**				41.0**N**				59.0**N**

86Jun Strike 6.50

Feb	Open	High	Low	Close
3				58.0**N**
4				61.0**N**
5				58.0**N**
6				62.0**N**
7				58.0**N**
10				58.0**N**
11				55.0**N**
12				55.0**N**
13				60.0**N**
14				56.0**N**
17	**HOLIDAY**			
18				56.0**N**
19				56.0**N**
20				60.0**N**
21				60.0**N**
24				52.0**N**
25				59.0**N**
26				83.0**N**
27				80.0**N**
28				80.0**N**

Put volume of sales Reported in contracts—Future 86Jun

Feb	5.50	6.00	6.25	6.50	TOTAL
3					
4		1**L**			1**L**
5		2			2
6					
7					
10			1**H**		1
11					
12		2			2
13		1			1
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24	1**L**				1
25					
26	5**H**	2			7**H**
27		3**H**	1		4
28					
TOTAL	6	11	2		19

Put open contracts Reported in contracts—Future 86Jun

Feb	5.50	6.00	6.25	6.50	TOTAL
3		10**L**	2**L**	1**H**	13**L**
4		10	2	1	13
5		11	2	1	14
6		11	2	1	14
7		11	2	1	14
10		11	3	1	15
11		11	3	1	15
12		13	3	1	17
13		14	3	1	18
14		14	3	1	18
17	**HOLIDAY**				
18		14	3	1	18
19		14	3	1	18
20		14	3	1	18
21		14	3	1	18
24	1**L**	14	3	1	19
25	1	14	3	1	19
26	6**H**	16	3	1	26
27	6	18**H**	4**H**	1	29**H**
28	6	18	4	1	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 6.50

Feb	Open	High	Low	Close
3				60.0**N**
4				63.0**N**
5				61.0**N**
6				64.0**N**
7				60.0**N**
10				64.0**N**
11				59.0**N**
12				59.0**N**
13				60.0**N**
14				58.0**N**
17	**HOLIDAY**			
18				65.0**N**
19				60.0**N**
20				62.0**N**
21				62.0**N**
24				55.0**N**
25				64.0**N**
26				82.0**N**
27				80.0**N**
28				80.0**N**

Put volume of sales Reported in contracts—Future 86Oct

Feb	6.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	**HOLIDAY**	
18		
19		
20		
21		
24		
25		
26		
27		
28		
TOTAL		

Put open contracts Reported in contracts—Future 86Oct

Feb	6.50	TOTAL
3	1**H**	1**H**
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	1	1
17	**HOLIDAY**	
18	1	1
19	1	1
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	1	1
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Mar	Open	High	Low	Close
3	10.0	10.0**H**	9.0	9.0
4				6.0**N**
5				7.5**N**
6				7.0**N**
7				5.5**N**
10				5.5**N**
11				3.0**N**
12				1.0**N**
13				2.5**N**
14				2.5**N**
17				1.0**N**
18				1.0**N**
19	1.0	1.0	0.5**L**	0.5
20	1.0	1.0	1.0	1.0
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 5.75

Mar	Open	High	Low	Close
3	25.0	26.0**H**	23.0	23.0
4				18.0**N**
5				21.0**N**
6				20.0**N**
7				19.0**N**
10				19.0**N**
11				13.0**N**
12				6.0**N**
13				12.0**N**
14				11.0**N**
17				6.0**N**
18				9.0**N**
19	9.0	9.0	8.0**L**	8.0
20				3.0**N**
21				1.0**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.00

Mar	Open	High	Low	Close
3	44.0	44.0**H**	44.0	44.0
4				37.0**N**
5				41.5**N**
6				40.0**N**
7				39.0**N**
10				40.0**N**
11				32.0**N**
12				20.0**N**
13				31.0**N**
14				31.0**N**
17				22.0**N**
18				29.0**N**
19				30.0**N**
20				23.0**N**
21	20.0	25.0	20.0**L**	25.0**B**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.25

Mar	Open	High	Low	Close
3				66.0**N**
4				60.0**N**
5				65.0**N**
6				63.0**N**
7				63.0**N**
10				65.0**N**
11				55.0**N**
12				41.0**N**
13				55.0**N**
14	54.0	54.0**H**	54.0	54.0
17	45.0	46.0	45.0**L**	46.0
18				55.0**N**
19				55.0**N**
20				48.0**N**
21				50.0**N**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.50

Mar	Open	High	Low	Close
3				90.0**N**
4				85.0**N**
5				90.0**N**
6				88.0**N**
7				88.0**N**
10				90.0**N**
11				80.0**N**
12				65.0**N**
13				80.0**N**
14				80.0**N**
17				72.0**N**
18				80.0**N**
19				80.0**N**
20	79.0	79.0**H**	73.0**L**	73.0**A**
21				75.0**N**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.75

Mar	Open	High	Low	Close
3				115.0**N**
4				110.0**N**
5				115.0**N**
6				113.0**N**
7	113.0	113.0**H**	113.0	113.0
10				115.0**N**
11				105.0**N**
12				90.0**N**
13				105.0**N**
14				105.0**N**
17				97.0**N**
18				105.0**N**
19				105.0**N**
20				98.0**N**
21	102.0	102.0	100.0**L**	100.0**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 7.00

Mar	Open	High	Low	Close
3				140.0**N**
4				135.0**N**
5				140.0**N**
6				138.0**N**
7				138.0**N**
10				140.0**N**
11				130.0**N**
12				115.0**N**
13				130.0**N**
14				130.0**N**
17				122.0**N**
18				130.0**N**
19				130.0**N**
20				123.0**N**
21	125.0	125.0**H**	125.0**L**	125.0
24				
25				
26				
27				
28	**HOLIDAY**			
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put volume of sales Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	1H	1H	2H					4H
4		1						1L
5								
6								
7								
10						1H		1
11								
12								
13								
14				1H				1
17				1				1
18								
19	1	1						2
20	1				2H			3
21			1L			1	2H	4
24								
25								
26								
27								
28	**HOLIDAY**							
31								
TOTAL	3	3	3	2	2	2	2	17

Put open contracts Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	16H	11H	18H	4H	6H	2H	2H	59H
4	16	11	17L	4	6	2	2	58
5	16	11	17	4	6	2	2	58
6	16	11	17	4	6	2	2	58
7	15L	10	17	4	6	2	2	56
10	15	10	17	4	6	2	2	56
11	15	10	17	4	6	2	2	56
12	15	10	17	4	6	2	2	56
13	15	10	17	4	6	2	2	56
14	15	10	17	3L	6	2	2	55
17	15	10	17	3	6	2	2	55
18	15	10	17	3	6	2	2	55
19	16	10	17	3	6	2	2	56
20	15	9L	17	3	6	2	2	54L
21								
24								
25								
26								
27								
28	**HOLIDAY**							
31								

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 5.00

Mar	Open	High	Low	Close
3				
4				
5	3.0	4.0H	3.0L	4.0
6				4.0N
7				5.0N
10				3.0N
11				3.5N
12				2.0N
13	4.0	4.0	3.0	3.0
14				3.0N
17				2.0N
18				2.0N
19				2.0N
20				2.0N
21				1.5N
24				3.0N
25				4.0N
26				4.0N
27				4.0N
28	HOLIDAY			
31				14.0N

86Jun Strike 5.50

Mar	Open	High	Low	Close
3				17.0N
4	19.0	19.0	15.0	15.0
5				16.5N
6	16.0	16.0	16.0	16.0
7	18.0	18.0	18.0	18.0
10				15.0N
11	14.0	14.0	14.0	14.0
12				11.0N
13				13.0N
14				13.0N
17				12.0N
18				12.0N
19				12.0N
20	12.0	12.0	11.0	11.0A
21	9.0	9.0	9.0L	9.0
24				12.0N
25				15.0N
26				17.0N
27				19.0N
28	HOLIDAY			
31	25.0	25.0H	23.0	23.0A

86Jun Strike 5.75

Mar	Open	High	Low	Close
3				
4				
5	26.0	28.0	26.0	28.0
6				28.0N
7	28.0	28.0	28.0	28.0
10	26.0	26.0	26.0	26.0
11	24.0	26.0	24.0	24.0
12	23.5	23.5	20.0	20.0
13	22.0	24.0	22.0	24.0
14	21.0	22.0	21.0	22.0
17				20.0N
18	21.0	21.0	17.0L	21.0
19	20.0	20.0	20.0	20.0
20				20.0N
21				17.0N
24	19.0	19.0	19.0	19.0
25	23.0	25.0	23.0	25.0
26	26.0 25.0	28.0	25.0	28.0B
27				32.0N
28	HOLIDAY			
31	56.0	58.0H	56.0	58.0B

86Jun Strike 6.00

Mar	Open	High	Low	Close
3	48.0	48.0H	45.0	45.0
4	44.0	44.0	40.0	40.0
5				43.5N
6				43.5N
7				43.0N
10	47.0	47.0	42.0	42.0
11				40.0N
12				33.0N
13	31.0	38.0	31.0L	38.0
14				39.0N
17	40.0	40.0	34.0	34.0
18				36.0N
19	36.0	36.0	36.0	36.0
20				34.0N
21				31.0N
24				36.0N
25	38.0	43.0	38.0	43.0B
26				46.0N
27				49.0N
28	HOLIDAY			
31				80.0N

86Jun Strike 6.25

Mar	Open	High	Low	Close
3	67.0	67.0H	63.0	63.0
4				58.0N
5				62.5N
6				62.5N
7				62.0N
10	63.0	63.0	62.0	62.0
11				58.0N
12				48.0N
13				55.0N
14				58.0N
17				51.0N
18				54.0N
19				54.0N
20				51.0N
21				48.0N
24	54.0	54.0	54.0L	54.0
25				64.0N
26				66.0N
27				69.0N
28	HOLIDAY			
31				102.0N

86Jun Strike 6.50

Mar	Open	High	Low	Close
3				84.0N
4				79.0N
5				83.5N
6				84.0N
7				84.0N
10				83.0N
11				78.0N
12				67.0N
13				75.0N
14				79.0N
17				71.0N
18				74.0N
19				74.0N
20				72.0N
21				69.0N
24				76.0N
25				86.0N
26				88.0N
27				91.0N
28	HOLIDAY			
31				128.0N

Put volume of sales Reported in contracts—Future 86Jun

Mar	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
3				1L	1H		2
4		2		1			3
5	1H		2				3
6							
7		2	1L				3
10			2	1			3
11		1L	1		1		3
12			3				3
13	1		1	1			3
14			5				5
17				2H			2
18			2				2
19			2	1			3
20			1				1L
21		3					3
24		1	4		1		6
25			6				6
26			3				3
27							
28	HOLIDAY						
31		4H	26H				30H
TOTAL	2	13	59	7	3		84

Put open contracts Reported in contracts—Future 86Jun

Mar	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
3		6L		17H	3L	1H	27L
4		8		16	3	1	28
5	1H	8	2L	16	3	1	31
6	1	8	2	16	3	1	31
7	1	10	3	16	3	1	34
10	1	10	5	16	3	1	36
11	1	11H	5	16	3	1	37
12	1	11	7	16	3	1	39
13	1	11	8	17	3	1	41
14	1	11	13	17	3	1	46
17	1	11	13	17	3	1	46
18	1	11	14	14	3	1	44
19	1	11	16	13L	3	1	45
20	1	11	17	13	3	1	46
21	1	10	17	13	3	1	45
24	1	11	21	13	4H	1	51
25	1	11	27	13	4	1	57
26	1	11	28H	13	4	1	58H
27	1	11	28	13	4	1	58
28	HOLIDAY						
31	1	8	23	13	4	1	50

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.50

Mar	Open	High	Low	Close
3	25.0	25.0**H**	25.0	25.0
4				20.0**N**
5				22.0**N**
6				23.0**N**
7				22.0**N**
10				21.0**N**
11				21.0**N**
12				17.0**N**
13				20.0**N**
14				22.0**N**
17	20.0	20.0	20.0**L**	20.0
18				18.0**N**
19	20.0	20.0	20.0	20.0
20				18.0**N**
21				18.0**N**
24				19.0**N**
25	20.0	20.0	20.0	20.0
26	21.0	23.0	21.0	23.0**B**
27				25.0**N**
28	**HOLIDAY**			
31				47.0**N**

Put volume of sales Reported in contracts—Future 86Aug

Mar	5.50	TOTAL
3	1**L**	1**L**
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	1	1
18		
19	1	1
20	2**H**	2**H**
21		
24		
25	1	1
26	2	2
27		
28	**HOLIDAY**	
31		
TOTAL	8	8

Put open contracts Reported in contracts—Future 86Aug

Mar	5.50	TOTAL
3	1**L**	1**L**
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	1	1
17	2	2
18	2	2
19	2	2
20	4	4
21	4	4
24	4	4
25	5	5
26	7**H**	7**H**
27	7	7
28	**HOLIDAY**	
31	7	7

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 6.50				86Oct Strike 6.75				86Oct Strike 7.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				83.0**N**								
4				78.0**N**								
5				84.0**N**								
6				85.0**N**								
7				82.0**N**								
10				84.0**N**								
11				82.0**N**								
12				71.0**N**								
13				77.0**N**								
14				80.0**N**								
17				73.0**N**								
18				75.0**N**								
19				78.0**N**								
20	75.0	75.0**H**	75.0**L**	75.0								
21				73.0**N**	92.0	92.0**H**	91.0**L**	91.0**A**	110.0	111.0**H**	110.0**L**	111.0**B**
24				77.0**N**				95.0**N**				115.0**N**
25				89.0**N**				109.0**N**				131.0**N**
26				88.0**N**				108.0**N**				130.0**N**
27				86.0**N**				106.0**N**				127.0**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				124.0**N**				146.0**N**				169.0**N**

Put volume of sales Reported in contracts—Future 86Oct

Mar	**6.50**	**6.75**	**7.00**	**TOTAL**
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20	2**H**			2**L**
21				
24				
25		1**H**	2**H**	3**H**
26				
27				
28	**HOLIDAY**			
31				
TOTAL	2	1	2	5

Put open contracts Reported in contracts—Future 86Oct

Mar	**6.50**	**6.75**	**7.00**	**TOTAL**
3	1**L**			1**L**
4	1			1
5	1			1
6	1			1
7	1			1
10	1			1
11	1			1
12	1			1
13	1			1
14	1			1
17	1			1
18	1			1
19	1			1
20	3**H**			3
21	3			3
24	3			3
25	3	1**H**	2**H**	6**H**
26	3	1	2	6
27	3	1	2	6
28	**HOLIDAY**			
31	3	1	2	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 5.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18	12.0	12.0**H**	12.0**L**	12.0
19				12.0**N**
20				10.0**N**
21				10.0**N**
24				12.0**N**
25				14.0**N**
26				12.0**N**
27				15.0**N**
28	**HOLIDAY**			
31				53.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Mar	5.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20	1**H**	1**H**
21		
24		
25		
26		
27		
28	**HOLIDAY**	
31		
TOTAL	1	1

Put open contracts Reported in contracts—Future 86Dec

Mar	5.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20	1**H**	1**H**
21	1	1
24	1	1
25	1	1
26	1	1
27	1	1
28	**HOLIDAY**	
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 5.00				86Jun Strike 5.50				86Jun Strike 5.75			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				18.0N	37.0	44.0	37.0	44.0	60.0	70.0H	60.0L	70.0
2				13.0N				40.0N				59.0N
3	17.0	17.0H	13.0	13.0A				42.0N				61.0N
4				10.0N				42.0N				62.0N
7				7.0N				28.0N				46.0N
8				6.0N				26.0N				43.0N
9				6.0N				26.0N				43.0N
10				5.5N				25.0N				42.0N
11				2.0N				17.0N				30.0N
14	6.0	6.0	3.0L	3.0A				20.0N				37.0N
15	5.0	5.0	5.0	5.0	19.0	19.0	19.0L	19.0				35.5N
16				4.0N				18.0N				34.0N
17				7.0N				30.0N				50.0N
18				7.5N	29.0	37.0	29.0	37.0				56.5N
21				13.5N	42.0	42.0	42.0	42.0				68.0N
22	9.0	9.0	9.0	9.0				38.0N				58.0N
23				10.0N				36.0N				57.0N
24				10.0N				40.0N				64.0N
25				10.0N				41.0N				65.0N
28	11.0	13.0	11.0	13.0B	40.0	46.0H	40.0	46.0B	64.0	69.0	64.0	69.0B
29	10.0	10.0	5.0	8.0				43.0N				66.0N
30				8.0N				39.0N				63.0N

	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	80.0	93.0H	80.0	93.0				117.0N				142.0N
2				81.0N				105.0N				129.0N
3				83.0N				107.0N				132.0N
4				81.0N				103.0N				127.0N
7				66.0N				88.0N				114.0N
8				64.0N				86.0N				110.0N
9				64.0N				86.0N				110.0N
10				63.0N				83.0N				108.0N
11	56.0	56.0	52.0L	52.0				72.0N				96.0N
14	66.0	66.0	60.0	60.0A				81.0N				106.0N
15	57.0	57.0	57.0	57.0				80.0N				105.0N
16				54.5N				77.0N				101.0N
17				73.0N				97.0N				122.0N
18				80.0N				105.0N				130.0N
21	85.0	91.0	85.0	91.0B				116.0N				141.0N
22				80.0N				105.0N				130.0N
23				79.0N				104.0N				128.5N
24				88.0N				114.0N				139.0N
25				88.0N				114.0N				139.0N
28				94.0N				119.0N				144.0N
29				90.0N				115.0N				140.0N
30				86.0N				110.0N				135.0N

Put volume of sales Reported in contracts—Future 86Jun

Apr	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1		2H	1H				3
2				1L			1L
3	2						2
4							
7							
8							
9							
10							
11				8H			8
14				1			1
15	2	1L		1			4
16							
17							
18		1					1
21		1		1			2
22	1L						1
23							
24							
25							
28	15H		1				16H
29	4						4
30		1					1
TOTAL	24	6	2	12			44

Put open contracts Reported in contracts—Future 86Jun

Apr	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1	1L	8	23H	13H	4H	1H	50L
2	1	8	23	13	4	1	50
3	3	8	23	13	4	1	52
4	2	8	23	13	4	1	51
7	2	8	23	13	4	1	51
8	2	8	23	13	4	1	51
9	2	8	23	13	4	1	51
10	2	8	23	13	4	1	51
11	2	8	23	13	4	1	51
14	2	8	23	13	4	1	51
15	4	9	23	12	4	1	53
16	4	9	23	12	4	1	53
17	4	9	23	12	4	1	53
18	4	10H	23	12	4	1	54
21	4	8	23	11	4	1	51
22	4	8	23	11	4	1	51
23	4	8	23	11	4	1	51
24	4	8	23	11	4	1	51
25	4	8	23	11	4	1	51
28	18	8	23	11	4	1	65
29	19H	8	23	11	4	1	66H
30	18	7L	23	4L	4	1	57

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.00

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17	14.0	16.0**H**	14.0**L**	16.0**B**
18				17.5**N**
21				24.0**N**
22				20.0**N**
23				18.0**N**
24				19.0**N**
25				23.0**N**
28				26.0**N**
29				22.0**N**
30				20.0**N**

86Aug Strike 5.25

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8	27.0	27.0**H**	23.0**L**	23.0**A**
9				23.0**N**
10				21.0**N**
11				15.0**N**
14				19.0**N**
15				19.0**N**
16				19.0**N**
17	25.0	25.0	25.0	25.0
18				27.0**N**
21				36.0**N**
22				31.0**N**
23				29.0**N**
24				33.0**N**
25				29.0**N**
28				38.0**N**
29				35.0**N**
30				32.0**N**

86Aug Strike 5.50

Apr	Open	High	Low	Close
1				56.0**N**
2				48.0**N**
3				49.0**N**
4				47.0**N**
7				36.0**N**
8				32.0**N**
9	35.0	35.0**H**	35.0	35.0
10	32.0	32.0	32.0	32.0
11	30.0	30.0	25.0**L**	25.0**A**
14				30.0**N**
15				30.0**N**
16				27.0**N**
17				34.0**N**
18				42.0**N**
21				54.0**N**
22				47.0**N**
23				45.0**N**
24				49.0**N**
25				48.0**N**
28				53.0**N**
29				52.0**N**
30				48.0**N**

86Aug Strike 6.00

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11	57.0	57.0**H**	54.0**L**	54.0
14				61.0**N**
15				61.0**N**
16				60.0**N**
17				71.0**N**
18				85.0**N**
21				92.0**N**
22				83.0**N**
23				81.5**N**
24				87.0**N**
25				87.0**N**
28				93.0**N**
29				90.0**N**
30				85.0**N**

Put volume of sales Reported in contracts—Future 86Aug

Apr	5.00	5.25	5.50	6.00	TOTAL
1					
2					
3					
4					
7					
8		1**H**			1**L**
9			1**L**		1
10					
11			4**H**	8**H**	12**H**
14					
15					
16					
17	1**H**	1			2
18					
21					
22					
23					
24					
25					
28					
29					
30					
TOTAL	1	2	5	8	16

Put open contracts Reported in contracts—Future 86Aug

Apr	5.00	5.25	5.50	6.00	TOTAL
1			7**H**		7**L**
2			7		7
3			7		7
4			7		7
7			7		7
8		1**L**	7		8
9		1	7		8
10		1	7		8
11		1	7	6**H**	14
14		1	7	6	14
15		1	7	6	14
16		1	7	6	14
17	1**H**	2**H**	7	6	16**H**
18	1	2	7	6	16
21	1	2	7	6	16
22	1	2	7	6	16
23	1	2	7	6	16
24	1	2	7	6	16
25	1	2	7	6	16
28	1	2	7	6	16
29	1	2	7	6	16
30	1	1	7	6	15

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.75

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22	71.0	71.0H	67.0L	67.0A
23				65.0N
24				67.0N
25				67.0N
28				73.0N
29				74.0N
30				70.0N

86Oct Strike 6.50

Apr	Open	High	Low	Close
1				134.0N
2				125.0N
3				128.0N
4				130.0N
7				125.0N
8				104.0N
9				104.0N
10				102.0N
11				91.0N
14				101.0N
15				101.0N
16				100.0N
17				115.0N
18				124.0N
21				131.0N
22				124.0N
23				122.0N
24				124.0N
25				123.0N
28				135.0N
29				134.0N
30				129.0N

86Oct Strike 6.75

Apr	Open	High	Low	Close
1				157.0N
2				147.0N
3				150.0N
4				153.0N
7				143.0N
8				126.0N
9				126.0N
10				124.0N
11				111.0N
14				123.0N
15				123.0N
16				121.0N
17				137.0N
18				146.5N
21				153.0N
22				147.0N
23				145.0N
24				147.0N
25				147.0N
28				157.0N
29				155.0N
30				150.0N

86Oct Strike 7.00

Apr	Open	High	Low	Close
1				180.0N
2				169.0N
3				173.0N
4				175.0N
7				163.0N
8				149.0N
9				149.0N
10				147.0N
11				132.0N
14				145.0N
15				145.0N
16				142.5N
17				159.0N
18				169.0N
21				177.0N
22				169.0N
23				167.0N
24				169.0N
25				170.0N
28				180.0N
29				178.0N
30				173.0N

Put volume of sales Reported in contracts—Future 86Oct

Apr	5.75	6.50	6.75	7.00	TOTAL
1					
2					
3					
4					
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22	1H				1H
23					
24					
25					
28					
29					
30					
TOTAL	1				1

Put open contracts Reported in contracts—Future 86Oct

Apr	5.75	6.50	6.75	7.00	TOTAL
1		3H	1H	2H	6L
2		3	1	2	6
3		3	1	2	6
4		3	1	2	6
7		3	1	2	6
8		3	1	2	6
9		3	1	2	6
10		3	1	2	6
11		3	1	2	6
14		3	1	2	6
15		3	1	2	6
16		3	1	2	6
17		3	1	2	6
18		3	1	2	6
21		3	1	2	6
22	1H	3	1	2	7H
23	1	3	1	2	7
24	1	3	1	2	7
25	1	3	1	2	7
28	1	3	1	2	7
29	1	3	1	2	7
30	1	3	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.50				86Dec Strike 6.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				53.0**N**								
2				53.0**N**								
3				33.0**N**								
4				30.0**N**								
7				28.0**N**								
8				21.0**N**								
9				22.0**N**								
10				20.0**N**								
11				17.0**N**					64.0	64.0	61.0**L**	61.0**A**
14				23.0**N**								72.0**N**
15				23.0**N**								72.0**N**
16				18.0**N**								62.0**N**
17				22.0**N**					70.0	71.0**H**	70.0	71.0**B**
18				25.5**N**	48.0	48.0**H**	48.0**L**	48.0				81.0**N**
21				29.0**N**				52.0**N**				86.0**N**
22				27.0**N**				51.0**N**				82.0**N**
23				26.0**N**				50.0**N**				81.0**N**
24				28.0**N**				52.0**N**				84.0**N**
25				29.0**N**				51.0**N**				84.0**N**
28				31.5**N**				57.0**N**				90.0**N**
29				31.0**N**				55.0**N**				89.0**N**
30				27.0**N**				50.0**N**				82.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Apr	5.00	5.50	6.00	TOTAL
1				
2				
3				
4				
7				
8				
9				
10				
11			2**H**	2**H**
14				
15				
16				
17			2	2
18		2**H**		2
21				
22				
23				
24				
25				
28				
29				
30				
TOTAL		2	4	6

Put open contracts Reported in contracts—Future 86Dec

Apr	5.00	5.50	6.00	TOTAL
1	1**H**			1**L**
2	1			1
3	1			1
4	1			1
7	1			1
8	1			1
9	1			1
10	1			1
11	1		2**L**	3
14	1		2	3
15	1		2	3
16	1		2	3
17	1		4**H**	5
18	1	2**H**	4	7**H**
21	1	2	4	7
22	1	2	4	7
23	1	2	4	7
24	1	2	4	7
25	1	2	4	7
28	1	2	4	7
29	1	2	4	7
30	1	2	4	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 5.00				86Jun Strike 5.50				86Jun Strike 5.75			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				9.5**N**				43.0**N**				66.0**N**
2				5.0**N**				30.0**N**	60.0	60.0**H**	52.0**L**	52.0**A**
5				4.5**N**	29.0	32.0	29.0**L**	32.0**B**				55.0**N**
6				4.5**N**	33.0	33.0	33.0	33.0				55.0**N**
7				4.5**N**				33.0**N**				55.0**N**
8				4.0**N**				29.0**N**				51.0**N**
9				4.0**N**				29.0**N**				51.0**N**
12				2.0**N**				32.0**N**				57.0**N**
13				2.5**N**				39.0**N**				64.0**N**
14				4.0**N**				44.0**N**				69.0**N**
15				4.0**N**	45.0	45.0**H**	45.0	45.0				69.0**N**
16				0.1**N**				44.0**N**				69.0**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				90.0**N**				115.0**N**				141.0**N**
2				74.0**N**				100.0**N**				124.0**N**
5				79.0**N**				104.0**N**				130.0**N**
6				79.0**N**	102.0	102.0	102.0**L**	102.0				130.0**N**
7				79.0**N**				102.0**N**	131.0	131.0**H**	131.0**L**	131.0
8				75.0**N**				98.0**N**				127.0**N**
9				75.0**N**				98.0**N**				127.0**N**
12				82.0**N**				105.0**N**				133.0**N**
13				89.0**N**				114.0**N**				139.0**N**
14				94.0**N**				122.0**N**				147.0**N**
15				94.0**N**				122.0**N**				147.0**N**
16	93.0	93.0**H**	93.0**L**	93.0	117.0	117.0**H**	117.0	117.0				144.0**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

Put volume of sales Reported in contracts—Future 86Jun

May	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1							
2			1**H**				1**L**
5		4**H**					4**H**
6		1**L**					1
7					1**L**	1**H**	2
8							
9							
12							
13							
14							
15		1					1
15				1**H**	2**H**		3
19							
20							
21							
22							
23							
26	**HOLIDAY**						
27							
28							
29							
30							
TOTAL		6	1	1	3	1	12

Put open contracts Reported in contracts—Future 86Jun

May	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1	18**H**	7**H**	23	4**H**	4**H**	1**L**	57
2	18	7	24**H**	4	4	1	58**H**
5	18	3**L**	24	4	4	1	54
6	18	4	24	4	4	1	55
7	18	4	23	4	4	2**H**	55
8	18	3	23	4	4		52
9	18	3	23	4	4		52
12	18	3	23	4	3**L**		51
13	18	3	22**L**	4	3		50**L**
14	18	3	22	4	3		50
15	18	3	22	4	3		50
16							
19							
20							
21							
22							
23							
26	**HOLIDAY**						
27							
28							
29							
30							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 4.75

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21	12.0	12.0**H**	12.0**L**	12.0
22				9.0**N**
23				7.0**N**
26	**HOLIDAY**			
27				8.0**N**
28				9.0**N**
29				5.0**N**
30				4.0**N**

86Aug Strike 5.00

May	Open	High	Low	Close
1				22.0**N**
2				17.0**N**
5				19.0**N**
6				19.0**N**
7				19.0**N**
8				17.0**N**
9				17.0**N**
12				13.0**N**
13				16.0**N**
14				17.5**N**
15				17.5**N**
16				17.0**N**
19	23.0	25.0**H**	23.0	25.0**B**
20				21.0**N**
21	22.0	22.0	22.0	22.0
22	19.0	19.0	15.0	15.0**A**
23	10.0	11.0	10.0**L**	11.0
26	**HOLIDAY**			
27	12.0	12.0	12.0	12.0
28				12.0**N**
29				8.0**N**
30				6.0**N**

86Aug Strike 5.25

May	Open	High	Low	Close
1				35.0**N**
2				28.0**N**
5				28.0**N**
6				28.0**N**
7				28.0**N**
8				26.0**N**
9				26.0**N**
12				24.0**N**
13				27.5**N**
14				30.0**N**
15				30.0**N**
16	30.0	30.0**H**	30.0**L**	30.0
19				41.0**N**
20				36.0**N**
21				34.0**N**
22				28.0**N**
23				25.0**N**
26	**HOLIDAY**			
27				22.0**N**
28				23.0**N**
29				18.5**N**
30				15.0**N**

86Aug Strike 5.50

May	Open	High	Low	Close
1				52.0**N**
2				42.0**N**
5				39.0**N**
6	40.0	40.0	40.0	40.0
7				40.0**N**
8				37.0**N**
9				37.0**N**
12	39.0	39.0	39.0**L**	39.0
13				22.5**N**
14				46.0**N**
15				46.0**N**
16	46.0	46.0	45.0	45.0**A**
19	50.0	59.0**H**	50.0	59.0**B**
20				55.0**N**
21				55.0**N**
22				46.0**N**
23				41.0**N**
26	**HOLIDAY**			
27	39.0	39.0	39.0	39.0
28				40.0**N**
29				34.0**N**
30				31.0**N**

86Aug Strike 6.00

May	Open	High	Low	Close
1				90.0**N**
2				78.0**N**
5				83.0**N**
6				83.0**N**
7				83.0**N**
8				77.0**N**
9				77.0**N**
12				78.0**N**
13				85.0**N**
14				90.0**N**
15				90.0**N**
16				88.0**N**
19				106.0**N**
20				100.0**N**
21				101.0**N**
22				93.0**N**
23				81.0**N**
26	**HOLIDAY**			
27				81.0**N**
28				82.0**N**
29				75.0**N**
30				73.0**N**

Put volume of sales Reported in contracts—Future 86Aug

May	4.75	5.00	5.25	5.50	6.00	TOTAL
1						
2						
5						
6				1**L**		1**L**
7						
8						
9						
12				2		2
13						
14						
15						
16			1**H**	4**H**		5**H**
19		1**L**		2		3
20						
21	2**H**	1				3
22		1				1
23		2**H**				2
26	**HOLIDAY**					
27				1		1
28		1				1
29						
30						
TOTAL	2	6	1	10		19

Put open contracts Reported in contracts—Future 86Aug

May	4.75	5.00	5.25	5.50	6.00	TOTAL
1		1**L**	1**L**	7**L**	6**H**	15**L**
2		1	1	7	6	15
5		1	1	7	6	15
6		1	1	8	6	16
7		1	1	8	6	16
8		1	1	8	6	16
9		1	1	8	6	16
12		1	1	10**H**	6	18
13		1	1	10	6	18
14		1	1	10	6	18
15		1	1	8	6	16
16		1	2**H**	8	6	17
19		2	2	10	6	20
20		2	2	10	6	20
21	2**H**	3**H**	2	9	6	22**H**
22	2	3	2	9	6	22
23	2	3	2	9	6	22
26	**HOLIDAY**					
27	2	3	2	8	6	21
28	2	3	2	7	6	20
29	2	3	2	7	6	20
30	2	3	2	7	6	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.75

May	Open	High	Low	Close
1				74.0N
2				64.0N
5				64.0N
6				64.0N
7				64.0N
8				61.0N
9				61.0N
12				66.0N
13				67.0N
14				70.0N
15				70.0N
16				69.0N
19				83.0N
20				77.0N
21				75.0N
22				68.0N
23				60.0N
26	HOLIDAY			
27				60.0N
28				63.0N
29				56.0N
30				53.0N

86Oct Strike 6.50

May	Open	High	Low	Close
1				134.0N
2				121.0N
5				123.0N
6				123.0N
7				123.0N
8				120.0N
9				120.0N
12				126.0N
13				130.0N
14				133.5N
15				133.5N
16				132.0N
19				147.0N
20				143.0N
21				142.0N
22				133.0N
23				123.0N
26	HOLIDAY			
27				124.0N
28				130.0N
29				119.0N
30				115.0N

86Oct Strike 6.75

May	Open	High	Low	Close
1				155.0N
2				142.0N
5				145.0N
6				145.0N
7				145.0N
8				141.0N
9				141.0N
12				147.0N
13				151.0N
14				156.0N
15				156.0N
16				154.0N
19				172.0N
20				167.0N
21				165.0N
22				156.0N
23				146.0N
26	HOLIDAY			
27				148.0N
28				154.0N
29				142.0N
30				139.0N

86Oct Strike 7.00

May	Open	High	Low	Close
1				177.0N
2				164.0N
5				167.0N
6				167.0N
7				167.0N
8				163.0N
9				163.0N
12				170.0N
13				175.0N
14				181.0N
15				181.0N
16				178.0N
19				196.0N
20				192.0N
21				189.0N
22				180.0N
23				170.0N
26	HOLIDAY			
27				172.0N
28				178.0N
29				167.0N
30				164.0N

Put volume of sales Reported in contracts—Future 86Oct

May	5.75	6.50	6.75	7.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26	HOLIDAY				
27					
28					
29					
30					
TOTAL					

Put open contracts Reported in contracts—Future 86Oct

May	5.75	6.50	6.75	7.00	TOTAL
1	1H	3H	1H	2H	7H
2	1	3	1	2	7
5	1	3	1	2	7
6	1	3	1	2	7
7	1	3	1	2	7
8	1	3	1	2	7
9	1	3	1	2	7
12	1	3	1	2	7
13	1	3	1	2	7
14	1	3	1	2	7
15	1	3	1	2	7
16	1	3	1	2	7
19	1	3	1	2	7
20	1	3	1	2	7
21	1	3	1	2	7
22	1	3	1	2	7
23	1	3	1	2	7
26	HOLIDAY				
27	1	3	1	2	7
28	1	3	1	2	7
29	1	3	1	2	7
30	1	3	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close Cents per troy ounce

May	86Dec Strike 5.00				86Dec Strike 5.50				86Dec Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				28.0**N**				53.0**N**				
2				24.0**N**				46.0**N**				
5				25.0**N**				48.0**N**				
6				25.0**N**				48.0**N**				
7				25.0**N**				48.0**N**				
8				24.0**N**				46.0**N**				
9	22.0	22.0	22.0**L**	22.0				46.0**N**				60.0**N**
12				26.0**N**				50.0**N**				
13	22.0	25.0	22.0	25.0**B**				49.0**N**				
14				28.0**N**				53.0**N**				
15				28.0**N**				53.0**N**				
16	26.0	26.0**H**	26.0	26.0				52.0**N**				
19				34.0**N**				62.0**N**				
20				28.0**N**				57.5**N**				
21				28.5**N**				57.5**N**				
22				25.0**N**				51.0**N**				
23				20.0**N**				45.0**N**				
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				20.0**N**				43.0**N**				
28				22.0**N**				43.0**N**				
29				18.5**N**				42.0**N**				
30				17.0**N**				37.0**N**				

86Dec Strike 6.00

May	Open	High	Low	Close
1				68.0**N**
2				27.0**N**
5				77.0**N**
6				77.0**N**
7				77.0**N**
8				77.0**N**
9				77.0**N**
12				82.0**N**
13				83.0**N**
14				88.0**N**
15				88.0**N**
16				86.0**N**
19				102.0**N**
20				94.0**N**
21				94.5**N**
22				87.0**N**
23				78.5**N**
26	**HOLIDAY**			
27				79.0**N**
28				85.0**N**
29				75.0**N**
30				71.0**N**

Put volume of sales Reported in contracts—Future 86Dec

May	5.00	5.50	5.75	6.00	TOTAL
1					
2					
5					
6					
7					
8					
9	4**H**				4**H**
12					
13	2**L**				2**L**
14					
15					
16	4				4
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					
TOTAL	10				10

Put open contracts Reported in contracts—Future 86Dec

May	5.00	5.50	5.75	6.00	TOTAL
1	1**L**	2**H**		4**H**	7**L**
2	1	2		4	7
5	1	2		4	7
6	1	2		4	7
7	1	2		4	7
8	1	2		4	7
9	5	2		4	11
12	5	2		4	11
13	11**H**	2		4	17**H**
14	11	2		4	17
15	6	2		4	12
16	10	2		4	16
19	10	2		4	16
20	10	2		4	16
21	10	2		4	16
22	10	2		4	16
23	10	2		4	16
26	**HOLIDAY**				
27	10	2		4	16
28	10	2		4	16
29	10	2		4	16
30	10	2		4	16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 4.75				86Aug Strike 5.00				86Aug Strike 5.25			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				6.0N				10.0N				20.0N
3				6.0N				10.0N				20.0N
4				6.0N				10.0N				20.0N
5				6.0N				10.0N				20.0N
6				6.0N				10.0N				20.0N
9	3.0	3.0H	3.0L	3.0	5.0	5.0	5.0L	5.0				10.0N
10				2.0N				4.5N				10.5N
11				2.0N				4.0N				9.5N
12				2.0N				4.0N				12.0N
13				2.5N				5.0N				14.0N
16				6.0N				10.0N				25.0N
17				6.0N				10.0N				25.0N
18				5.0N				9.0N				24.0N
19				5.0N				9.0N				24.0N
20				4.0N				8.0N				21.5N
23				5.0N				10.0N				22.0N
24				5.0N				10.0N				22.0N
25				5.0N				10.0N				22.0N
26				6.0N				11.0N				23.0N
27				7.0N				12.0N				27.0N
30				5.0N	11.0	11.0H	11.0	7.0A	20.0	20.0H	18.0L	18.0A

	86Aug Strike 5.50				86Aug Strike 6.00			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				36.0N				79.0N
3				36.0N				79.0N
4				36.0N				79.0N
5				36.0N				79.0N
6				36.0N	80.0	80.0H	80.0L	80.0
9				23.0N				60.0N
10	23.0	23.0H	23.0L	23.0				62.0N
11				20.0N				60.0N
12				25.0N				65.0N
13				28.0N				71.0N
16				43.0N				87.0N
17				43.0N				87.0N
18				42.0N				85.0N
19				42.0N				85.0N
20				40.0N				82.0N
23				43.0N				91.0N
24				43.0N				91.0N
25				43.0N				91.0N
26				44.0N				93.0N
27				50.0N				98.0N
30				38.0N				86.0N

Put volume of sales Reported in contracts—Future 86Aug

Jun	4.75	5.00	5.25	5.50	6.00	TOTAL
2						
3						
4						
5						
6					6H	6H
9	2H	1H				3
10						
11				2H		2L
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30			2H			2
TOTAL	2	1	2	2	6	13

Put open contracts Reported in contracts—Future 86Aug

Jun	4.75	5.00	5.25	5.50	6.00	TOTAL
2	2H	3H	2L	7H	6H	20H
3	2	3	2	7	6	20
4	2	2	2	6L	6	18
5	2	2	2	6	6	18
6	2	2	2	6		12
9		1L	2	6		9L
10		1	2	6		9
11		1	2	6		9
12		1	2	6		9
13		1	2	6		9
16		1	2	6		9
17		1	2	6		9
18		1	2	6		9
19		1	2	6		9
20		1	2	6		9
23		2	2	6		10
24		2	2	6		10
25		2	2	6		10
26		2	2	6		10
27		2	2	6		10
30		2	3H	6		11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.00				86Oct Strike 5.75				86Oct Strike 6.50			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2								58.0N				122.0N
3								58.0N				122.0N
4								58.0N				122.0N
5								58.0N				122.0N
6								58.0N				122.0N
9								46.0N				106.0N
10								42.5N				106.0N
11								40.0N				104.0N
12								45.0N				110.0N
13								47.5N				113.0N
16								62.0N				131.5N
17								62.0N				131.5N
18								61.0N				130.0N
19								61.0N				130.0N
20								59.0N				127.0N
23								62.0N				131.0N
24								62.0N				131.0N
25								62.0N				131.0N
26								64.0N				133.0N
27								73.0N				142.0N
30	16.0	16.0H	15.0L	15.0A				63.0N				130.0N

	86Oct Strike 6.75				86Oct Strike 7.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				147.0N				172.0N
3				147.0N				172.0N
4				147.0N				172.0N
5				147.0N				172.0N
6				145.0N				170.0N
9				128.0N				151.0N
10				130.0N				154.0N
11				127.0N				151.0N
12				133.0N				157.0N
13				137.0N				161.0N
16				156.5N				181.0N
17				156.5N				181.0N
18				155.0N				179.0N
19				155.0N				179.0N
20				152.0N				176.0N
23				156.0N				181.0N
24				156.0N				181.0N
25				156.0N				181.0N
26				158.0N				183.0N
27				167.0N				192.0N
30				155.0N				180.0N

Put volume of sales Reported in contracts—Future 86Oct

Jun	5.00	5.75	6.50	6.75	7.00	TOTAL
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						
TOTAL						

Put open contracts Reported in contracts—Future 86Oct

Jun	5.00	5.75	6.50	6.75	7.00	TOTAL
2		1H	3H	1H	2H	7H
3		1	3	1	2	7
4		1	3	1	2	7
5		1	3	1	2	7
6		1	3	1	2	7
9		1	3	1	2	7
10		1	3	1	2	7
11		1	3	1	2	7
12		1	3	1	2	7
13		1	3	1	2	7
16		1	3	1	2	7
17		1	3	1	2	7
18		1	3	1	2	7
19		1	3	1	2	7
20		1	3	1	2	7
23		1	3	1	2	7
24		1	3	1	2	7
25		1	3	1	2	7
26		1	3	1	2	7
27		1	3	1	2	7
30		1	3	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 5.00

Jun	Open	High	Low	Close
2				20.0**N**
3				20.0**N**
4	18.0	18.0	18.0**L**	18.0
5				18.0**N**
6				17.5**N**
9				12.0**N**
10				13.0**N**
11				13.0**N**
12				13.5**N**
13				15.0**N**
16				21.0**N**
17				21.0**N**
18	20.0	20.0**H**	20.0	20.0
19				20.0**N**
20				19.0**N**
23				21.0**N**
24				21.0**N**
25				21.0**N**
26				22.0**N**
27				23.0**N**
30				19.0**N**

86Dec Strike 5.25

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24	28.0	28.0**H**	28.0**L**	28.0
25				28.0**N**
26				32.0**N**
27				36.0**N**
30				30.0**N**

86Dec Strike 5.50

Jun	Open	High	Low	Close
2				40.0**N**
3				40.0**N**
4				40.0**N**
5				40.0**N**
6				40.0**N**
9				32.0**N**
10	33.0	33.0**H**	33.0**L**	33.0
11				31.0**N**
12				32.0**N**
13				35.5**N**
16				45.0**N**
17				45.0**N**
18				44.0**N**
19				44.0**N**
20				42.0**N**
23				47.0**N**
24				47.0**N**
25				47.0**N**
26				48.0**N**
27				52.0**N**
30				44.0**N**

86Dec Strike 6.00

Jun	Open	High	Low	Close
2				76.0**N**
3				76.0**N**
4				76.0**N**
5				76.0**N**
6				75.0**N**
9				63.0**N**
10	65.0	65.0**H**	62.0**L**	62.0**A**
11				58.0**N**
12				64.0**N**
13				67.5**N**
16				82.0**N**
17				82.0**N**
18				81.0**N**
19				81.0**N**
20				79.0**N**
23				85.0**N**
24				85.0**N**
25				85.0**N**
26				86.0**N**
27				91.0**N**
30				82.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	TOTAL
2					
3					
4	1**H**				1**L**
5					
6					
9					
10					
11			1**H**	2**H**	3**H**
12					
13					
16					
17					
18	1				1
19					
20					
23					
24		1**H**			1
25					
26					
27					
30					
TOTAL	2	1	1	2	6

Put open contracts Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	TOTAL
2	10**H**		2**H**	4**H**	16**H**
3	10		2	4	16
4	10		2	4	16
5	10		2	4	16
6	10		2	4	16
9	10		2	4	16
10	10		2	4	16
11	10		1**L**	2**L**	13**L**
12	10		1	2	13
13	10		1	2	13
16	10		1	2	13
17	10		1	2	13
18	10		1	2	13
19	10		1	2	13
20	10		1	2	13
23	10		1	2	13
24	10	1**H**	1	2	14
25	10	1	1	2	14
26	10	1	1	2	14
27	10	1	1	2	14
30	10	1	1	2	14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.25

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19	33.0	33.0**H**	33.0**L**	33.0
20				31.0**N**
23				34.0**N**
24				34.0**N**
25				34.0**N**
26				36.0**N**
27				38.0**N**
30				32.0**N**

Put volume of sales Reported in contracts—Future 87Feb

Jun	5.25	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19	4**H**	4**H**
20		
23		
24		
25		
26		
27		
30		
TOTAL	4	4

Put open contracts Reported in contracts—Future 87Feb

Jun	5.25	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19	4**H**	4**H**
20	4	4
23	4	4
24	4	4
25	4	4
26	4	4
27	4	4
30	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 4.75				86Aug Strike 5.00				86Aug Strike 5.25			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				5.0**N**				11.0**N**				18.0**N**
2				6.0**N**				9.0**N**				22.0**N**
3				5.0**N**				8.0**N**				20.0**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				5.0**N**				8.0**N**				20.0**N**
8				4.0**N**				6.0**N**				16.0**N**
9				2.0**N**				4.0**N**				16.0**N**
10				2.0**N**				4.0**N**				17.0**N**
11				1.0**N**				3.0**N**				16.0**N**
14				0.5**N**				3.0**N**				23.0**N**
15				0.2**N**				2.5**N**				21.0**N**
16				0.2**N**				3.0**N**				22.0**N**
17				0.2**N**				3.0**N**	22.0	22.0**H**	22.0	22.0
18				0.1**N**				0.1**N**	13.0	15.0	13.0**L**	15.0**B**
21												
22												
23												
24												
25												
28												
29												
30												
31												

	86Aug Strike 5.50				86Aug Strike 6.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				38.0**N**				86.0**N**
2				44.0**N**				91.0**N**
3				41.0**N**				90.0**N**
4	**HOLIDAY**				**HOLIDAY**			
7				41.0**N**				90.0**N**
8				38.0**N**				88.0**N**
9	42.0	42.0	41.0	41.0				90.0**N**
10				43.0**N**				92.0**N**
11	44.0	44.0	44.0	44.0				91.0**N**
14				46.0**N**				96.0**N**
15				45.0**N**				95.0**N**
16				47.0**N**				97.0**N**
17	48.0	48.0**H**	48.0	48.0				97.0**N**
18	47.0	47.0	40.0**L**	40.0				90.0**N**
21								
22								
23								
24								
25								
28								
29								
30								
31								

Put volume of sales Reported in contracts—Future 86Aug

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1		1**H**				1**L**
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10				5**H**		5**H**
11				1**L**		1
14						
15						
16						
17				1		1
18			2**H**	2		4
21						
22						
23						
24						
25						
28						
29						
30						
31						
TOTAL		1	2	9		12

Put open contracts Reported in contracts—Future 86Aug

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1		3**H**	3**H**	6**H**		12**H**
2		3	3	6		12
3		3	3	6		12
4	**HOLIDAY**					
7		3	3	6		12
8		3	3	6		12
9		3	3	6		12
10		3	3	3		9
11		3	3	2		8
14		3	3	2		8
15		3	3	2		8
16		3	3	2		8
17		3	3	2		8
18		3	3	1**L**		7**L**
21						
22						
23						
24						
25						
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Jul	Open	High	Low	Close
1				15.0**N**
2				18.0**N**
3				16.0**N**
4	**HOLIDAY**			
7				16.0**N**
8				14.0**N**
9				18.0**N**
10				19.0**N**
11				19.0**N**
14				17.0**N**
15				15.0**N**
16				15.0**N**
17				15.0**N**
18				15.0**N**
21				14.0**N**
22				15.0**N**
23				15.0**N**
24				15.0**N**
25				15.0**N**
28				13.0**N**
29				13.0**N**
30				15.5**N**
31				10.5**N**

86Oct Strike 5.25

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17	25.0	25.0**H**	25.0**L**	25.0
18				25.0**N**
21				26.0**N**
22				27.0**N**
23				27.0**N**
24				27.0**N**
25				27.0**N**
28				27.0**N**
29				27.0**N**
30				30.0**N**
31				23.0**N**

86Oct Strike 5.75

Jul	Open	High	Low	Close
1				63.0**N**
2				67.0**N**
3				65.0**N**
4	**HOLIDAY**			
7				65.0**N**
8				62.0**N**
9				62.0**N**
10				64.0**N**
11				64.0**N**
14				68.0**N**
15				64.0**N**
16				66.0**N**
17				66.0**N**
18				66.0**N**
21				66.0**N**
22				68.0**N**
23				68.0**N**
24				68.0**N**
25				68.0**N**
28				68.0**N**
29				68.0**N**
30				72.5**N**
31				62.0**N**

86Oct Strike 6.50

Jul	Open	High	Low	Close
1				130.0**N**
2				135.0**N**
3				135.0**N**
4	**HOLIDAY**			
7				135.0**N**
8				132.0**N**
9				131.0**N**
10				133.0**N**
11				133.0**N**
14				139.0**N**
15				135.0**N**
16				137.0**N**
17				137.0**N**
18				137.0**N**
21				137.0**N**
22				139.0**N**
23				139.0**N**
24				139.0**N**
25				139.0**N**
28				139.0**N**
29				139.0**N**
30				146.0**N**
31				135.0**N**

86Oct Strike 6.75

Jul	Open	High	Low	Close
1				155.0**N**
2				160.0**N**
3				160.0**N**
4	**HOLIDAY**			
7				160.0**N**
8				156.0**N**
9				156.0**N**
10				158.0**N**
11				158.0**N**
14				164.0**N**
15				160.0**N**
16				162.0**N**
17				162.0**N**
18				162.0**N**
21				162.0**N**
22				164.0**N**
23				164.0**N**
24				164.0**N**
25				164.0**N**
28				164.0**N**
29				164.0**N**
30				171.0**N**
31				160.0**N**

86Oct Strike 7.00

Jul	Open	High	Low	Close
1				180.0**N**
2				185.0**N**
3				185.0**N**
4	**HOLIDAY**			
7				185.0**N**
8				181.0**N**
9				181.0**N**
10				183.0**N**
11				183.0**N**
14				189.0**N**
15				185.0**N**
16				187.0**N**
17				187.0**N**
18				187.0**N**
21				187.0**N**
22				189.0**N**
23				189.0**N**
24				189.0**N**
25				189.0**N**
28				189.0**N**
29				189.0**N**
30				196.0**N**
31				185.0**N**

Put volume of sales Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	1**H**						1**H**
2							
3							
4	**HOLIDAY**						
7							
8							
9							
10							
11							
14							
15							
16							
17							
18		1**H**					1
21							
22							
23							
24							
25							
28							
29							
30							
31							
TOTAL	1	1					2

Put open contracts Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	1**H**		1**H**	3**H**	1**H**	2**H**	8**L**
2	1		1	3	1	2	8
3	1		1	3	1	2	8
4	**HOLIDAY**						
7	1		1	3	1	2	8
8	1		1	3	1	2	8
9	1		1	3	1	2	8
10	1		1	3	1	2	8
11	1		1	3	1	2	8
14	1		1	3	1	2	8
15	1		1	3	1	2	8
16	1		1	3	1	2	8
17	1		1	3	1	2	8
18	1	1**H**	1	3	1	2	9**H**
21	1	1	1	3	1	2	9
22	1	1	1	3	1	2	9
23	1	1	1	3	1	2	9
24	1	1	1	3	1	2	9
25	1	1	1	3	1	2	9
28	1	1	1	3	1	2	9
29	1	1	1	3	1	2	9
30	1	1	1	3	1	2	9
31	1	1	1	3	1	2	9

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								19.0N				30.0N
2								21.0N				33.0N
3								19.0N				30.0N
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7								19.0N				30.0N
8								18.0N	29.0	29.0	29.0L	29.0
9								18.0N				29.0N
10	1.3	1.3H	1.3L	1.3				19.0N				30.0N
11				13.0N				19.0N				30.0N
14				14.0N				20.0N				33.0N
15				13.0N	18.0	18.0	18.0L	18.0				31.0N
16				13.5N				19.0N				31.0N
17				13.5N				20.0N				31.0N
18				13.5N	19.0	19.0H	19.0	19.0	30.0	30.0	30.0	30.0
21				13.0N	19.0	19.0	19.0	19.0				29.0N
22				11.0N				19.0N				29.0N
23				11.0N				19.0N				29.0N
24				11.0N				19.0N				29.0N
25				11.0N				19.0N	31.0	31.0H	31.0	31.0
28				10.0N	18.0	18.0	18.0	18.0				31.0N
29				10.0N				18.0N				31.0N
30				12.0N				19.0N				32.0N
31				9.0N				16.0N				26.0N

	86Dec Strike 5.50				86Dec Strike 6.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				44.0N				82.0N
2				48.0N				86.0N
3				44.0N				86.0N
4	**HOLIDAY**				**HOLIDAY**			
7				44.0N				86.0N
8				44.0N				83.0N
9				44.0N				83.0N
10				46.0N				85.0N
11	46.0	46.0	46.0	46.0				85.0N
14				49.0N				88.0N
15				47.0N	85.0	85.0H	85.0L	85.0
16				46.0N				86.0N
17	45.0	45.0	45.0L	45.0				86.0N
18				45.0N				83.0N
21				45.0N				86.0N
22				46.0N				87.0N
23				46.0N				87.0N
24				46.0N				87.0N
25				46.0N				87.0N
28	48.0	48.0H	48.0	48.0				87.0N
29				48.0N				87.0N
30				51.0N				93.0N
31				43.0N				83.0N

Put volume of sales Reported in contracts—Future 86Dec

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1						
2						
3						
4	**HOLIDAY**					
7						
8			1L			1L
9						
10						
11	2H			1H		3
14						
15		1L				1
16					2H	2
17				1		1
18		7H	3H			10H
21		2				2
22						
23						
24						
25			1			1
28		1		1		2
29						
30						
31						
TOTAL	2	11	5	3	2	23

Put open contracts Reported in contracts—Future 86Dec

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1		10H	1L	1L	2H	14
2		10	1	1	2	14
3		10	1	1	2	14
4	**HOLIDAY**					
7		10	1	1	2	14
8		10		1	2	13L
9		10		1	2	13
10		10		1	2	13
11	2H	10		2	2	16H
14	2	10		2	2	16
15	2	10		2	2	16
16	2	10		2		14
17	2	10		3H		15
18	2	8	3H	3		16
21	2	6L	3	3		14
22	2	6	3	3		14
23	2	6	3	3		14
24	2	6	3	3		14
25	2	6	3	3		14
28	2	7	3	3		15
29	2	7	3	3		15
30	2	7	3	3		15
31	2	7	3	3		15

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.25

Jul	Open	High	Low	Close
1				32.0N
2				35.0N
3				35.0N
4	HOLIDAY			
7				35.0N
8				32.0N
9				31.0N
10				33.0N
11				33.0N
14				35.0N
15				33.0N
16				35.0N
17				35.0N
18				35.0N
21				33.0N
22				33.0N
23				33.0N
24				33.0N
25				33.0N
28				33.0N
29				33.0N
30				35.0N
31				31.0N

Put volume of sales Reported in contracts—Future 87Feb

Jul	5.25	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		
TOTAL		

Put open contracts Reported in contracts—Future 87Feb

Jul	5.25	TOTAL
1	4H	4H
2	4	4
3	4	4
4	HOLIDAY	
7	4	4
8	4	4
9	4	4
10	4	4
11	4	4
14	4	4
15	4	4
16	4	4
17	4	4
18	4	4
21	4	4
22	4	4
23	4	4
24	4	4
25	4	4
28	4	4
29	4	4
30	4	4
31	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Aug	Open	High	Low	Close
1				8.0N
4				8.0N
5				7.0N
6				6.0N
7				6.0N
8				4.0N
11				1.0N
12				3.0N
13				4.0N
14				4.0N
15				4.5N
18				8.0N
19				8.0N
20				5.0N
21				5.0N
22				7.0N
25				6.5N
26				6.5N
27	5.0	5.0H	5.0L	5.0
28				4.0N
29				3.0N

86Oct Strike 5.25

Aug	Open	High	Low	Close
1				18.0N
4				18.0N
5				16.0N
6				16.0N
7				15.0N
8				13.0N
11				4.0N
12				9.0N
13				13.0N
14				12.0N
15				13.0N
18				22.0N
19				22.0N
20				16.0N
21	14.0	15.0H	14.0L	15.0B
22				20.0N
25				19.0N
26				19.0N
27				19.0N
28				15.0N
29				12.0N

86Oct Strike 5.75

Aug	Open	High	Low	Close
1				52.0N
4				52.0N
5				53.0N
6				53.0N
7				52.0N
8				50.0N
11				29.0N
12				37.0N
13				42.0N
14				42.0N
15				45.0N
18				64.0N
19				64.0N
20				55.0N
21				54.0N
22				64.0N
25				62.0N
26				62.0N
27				62.0N
28				58.0N
29				53.0N

86Oct Strike 6.50

Aug	Open	High	Low	Close
1				123.0N
4				123.0N
5				126.0N
6				126.0N
7				125.0N
8				124.0N
11				97.0N
12				106.0N
13				112.0N
14				112.0N
15				116.0N
18				135.0N
19				135.0N
20				128.0N
21				126.0N
22				139.0N
25				136.0N
26				136.0N
27				136.0N
28				132.0N
29				130.0N

86Oct Strike 6.75

Aug	Open	High	Low	Close
1				148.0N
4				148.0N
5				151.0N
6				151.0N
7				150.0N
8				149.0N
11				122.0N
12				131.0N
13				137.0N
14				137.0N
15				141.0N
18				161.0N
19				161.0N
20				153.0N
21				151.0N
22				164.0N
25				160.0N
26				160.0N
27				160.0N
28				157.0N
29				159.0N

86Oct Strike 7.00

Aug	Open	High	Low	Close
1				173.0N
4				173.0N
5				176.0N
6				176.0N
7				175.0N
8				174.0N
11				146.0N
12				156.0N
13				162.0N
14				162.0N
15				166.0N
18				186.0N
19				186.0N
20				178.0N
21				176.0N
22				189.0N
25				185.0N
26				185.0N
27				185.0N
28				182.0N
29				184.0N

Put volume of sales Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1							
4							
5							
6							
7							
8							
11							
12							
13							
14							
15							
18							
19							
20							
21		10H					10H
22							
25							
26							
27	2H						2L
28							
29							
TOTAL	2	10					12

Put open contracts Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	1L	1L	1H	3H	1H	2H	9L
4	1	1	1	3	1	2	9
5	1	1	1	3	1	2	9
6	1	1	1	3	1	2	9
7	1	1	1	3	1	2	9
8	1	1	1	3	1	2	9
11	1	1	1	3	1	2	9
12	1	1	1	3	1	2	9
13	1	1	1	3	1	2	9
14	1	1	1	3	1	2	9
15	1	1	1	3	1	2	9
18	1	1	1	3	1	2	9
19	1	1	1	3	1	2	9
20	1	1	1	3	1	2	9
21	1	11H	1	3	1	2	19
22	1	11	1	3	1	2	19
25	1	11	1	3	1	2	19
26	1	11	1	3	1	2	19
27	3H	11	1	3	1	2	21H
28	3	11	1	3	1	2	21
29	3	11	1	3	1	2	21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				7.0N				12.0N				21.0N
4				7.0N				12.0N				21.0N
5				7.0N				12.0N				21.0N
6				7.0N				11.0N				20.0N
7				6.0N				10.5N	20.0	20.0	20.0	20.0
8				3.0N	10.0	10.0	10.0L	10.0	19.0	19.0	17.0	17.0
11				0.1N				3.0N	8.0	11.0	8.0L	11.0
12				4.0N				8.0N	12.0	15.0	12.0	15.0
13				5.0N				10.0N				18.0N
14				5.0N				10.0N				16.0N
15				5.0N				10.0N				19.0N
18				8.0N	14.0	14.0H	14.0	14.0	27.0	27.0H	26.0	26.0
19				8.0N				14.0N				26.0N
20				8.0N				11.0N				22.0N
21				9.0N				10.0N	17.0	19.0	17.0	19.0B
22				6.0N				13.0N				24.0N
25				5.5N				13.0N				24.0N
26				5.5N				13.0N				24.0N
27				5.5N	12.0	12.0	12.0	12.0	22.0	22.0	22.0	22.0
28				4.0N				10.0N				20.0N
29				4.0N				9.0N				22.0N

	86Dec Strike 5.50				86Dec Strike 6.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1				36.0N				74.0N
4				36.0N				74.0N
5				36.0N				74.0N
6				36.0N				75.0N
7				35.0N				74.5N
8				29.0N				67.0N
11				22.0N				51.0N
12				27.0N				60.0N
13				30.0N				65.0N
14				30.0N				65.0N
15				32.0N				68.0N
18				42.0N				83.0N
19				42.0N				83.0N
20				38.0N				78.0N
21				35.0N				76.0N
22				42.0N				86.0N
25				42.0N				85.0N
26				42.0N				85.0N
27				42.0N				85.0N
28				38.0N				80.0N
29				36.0N				83.0N

Put volume of sales Reported in contracts—Future 86Dec

Aug	4.75	5.00	5.25	5.50	6.00	TOTAL
1						
4						
5						
6						
7						
8		2H	5H			7H
11			1L			1L
12						
13			1			1
14			1			1
15						
18		1L	1			2
19						
20						
21			1			1
22						
25						
26						
27		1	1			2
28						
29						
TOTAL		4	11			15

Put open contracts Reported in contracts—Future 86Dec

Aug	4.75	5.00	5.25	5.50	6.00	TOTAL
1	2H	7L	3L	3H		15L
4	2	7	3	3		15
5	2	7	3	3		15
6	2	7	3	3		15
7	2	7	3	3		15
8	2	8H	8	3		21
11	2	8	9	3		22H
12	2	7	9	3		21
13	2	7	10	2L		21
14	2	7	10	2		21
15	2	7	10	2		21
18	2	7	11H	2		22
19	2	7	11	2		22
20	2	7	11	2		22
21	2	7	10	2		21
22	2	7	10	2		21
25	2	7	10	2		21
26	2	7	10	2		21
27	2	7	9	2		20
28	2	7	9	2		20
29	2	7	9	2		20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.25

Aug	Open	High	Low	Close
1				26.0**N**
4				26.0**N**
5	25.0	25.0**H**	25.0**L**	25.0
6				25.0**N**
7				24.0**N**
8				21.0**N**
11				13.0**N**
12				21.0**N**
13				23.0**N**
14				23.0**N**
15				25.0**N**
18				32.0**N**
19				32.0**N**
20				29.0**N**
21				29.0**N**
22				31.0**N**
25				30.0**N**
26				30.0**N**
27				30.0**N**
28				28.0**N**
29				28.0**N**

Put volume of sales Reported in contracts—Future 87Feb

Aug	5.25	TOTAL
1		
4		
5	4**H**	4**H**
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		
TOTAL	4	4

Put open contracts Reported in contracts—Future 87Feb

Aug	5.25	TOTAL
1	4**H**	4**H**
4	4	4
5	4	4
6	4	4
7	4	4
8	4	4
11	4	4
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	2.0	2.0H	1.0L	1.0
3				1.0N
4				1.5N
5				0.1N
8				0.1N
9				0.1N
10				0.2N
11				0.1N
12				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
19				0.1N
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				5.0N
3				6.0N
4				6.0N
5				2.5N
8	2.0	2.0H	0.5L	0.5A
9				0.5N
10				1.5N
11				0.5N
12				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
19				0.1N
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				16.0N
3				41.0N
4				39.0N
5				22.0N
8				17.0N
9				15.0N
10				20.0N
11				13.0N
12				8.0N
15				4.0N
16				6.0N
17				6.0N
18				5.0N
19				0.1N
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				105.0N
3				113.0N
4				111.0N
5				90.0N
8				81.0N
9				80.0N
10				87.0N
11				79.0N
12				69.0N
15	75.0	75.0H	63.0L	63.0A
16				70.0N
17				74.0N
18				74.0N
19				50.0N
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				131.0N
3				138.0N
4				136.0N
5				115.0N
8				106.0N
9				104.0N
10				88.0N
11				104.0N
12				94.0N
15				88.0N
16				95.0N
17				99.0N
18				99.0N
19				75.0N
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 7.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				157.0N
3				163.0N
4				161.0N
5				140.0N
8				131.0N
9				130.0N
10				89.0N
11				129.0N
12				119.0N
15				113.0N
16				120.0N
17				124.0N
18				124.0N
19				100.0N
22				
23				
24				
25				
26				
29				
30				

Put volume of sales Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	HOLIDAY						
2	2H						2H
3							
4							
5							
8		1H					1L
9							
10							
11							
12							
15							
16				1H			1
17			1H				1
18							
19							
22							
23							
24							
25							
26							
29							
30							
TOTAL	2	1	1	1			5

Put open contracts Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	HOLIDAY						
2	1H	11H	1L	3H	1H	2H	19H
3	1	11	1	3	1	2	19
4	1	11	1	3	1	2	19
5	1	11	1	3	1	2	19
8	1	11	1	3	1	2	19
9	1	10L	1	3	1	2	18
10	1	10	1	3	1	2	18
11	1	10	1	3	1	2	18
12	1	10	1	3	1	2	18
15	1	10	1	3	1	2	18
16	1	10	1	2L	1	2	17L
17	1	10	2H	2	1	2	18
18	1	10	1	2	1	2	17
19	1	10	1	2	1	2	17
22							
23							
24							
25							
26							
29							
30							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

Sep	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				2.0**N**				4.0**N**				11.0**N**
3				1.5**N**				5.0**N**				13.0**N**
4				3.0**N**				9.0**N**				17.0**N**
5	2.0	2.0**H**	2.0**L**	2.0				3.0**N**	12.0	12.0**H**	12.0	12.0
8				1.5**N**				3.0**N**	10.0	10.0	8.0**L**	8.0**A**
9				2.0**N**				5.0**N**				9.0**N**
10				3.0**N**				6.0**N**				13.0**N**
11				1.5**N**				4.0**N**				8.5**N**
12				1.0**N**				3.0**N**				6.0**N**
15				1.5**N**				3.5**N**				7.5**N**
16				2.0**N**				4.5**N**				9.0**N**
17				1.5**N**				3.5**N**				8.0**N**
18				1.5**N**				4.0**N**				8.0**N**
19				0.5**N**				2.0**N**				4.0**N**
22				1.0**N**				3.0**N**				4.5**N**
23				2.0**N**				3.0**N**				5.0**N**
24				1.0**N**				2.0**N**				4.0**N**
25				1.5**N**				3.0**N**				6.0**N**
26				2.5**N**				4.0**N**				8.0**N**
29				1.5**N**				3.5**N**				8.5**N**
30				1.5**N**				3.5**N**				8.0**N**

Sep	86Dec Strike 5.50				86Dec Strike 5.75				86Dec Strike 6.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				24.0**N**								60.0**N**
3				27.0**N**								65.5**N**
4				28.0**N**								71.0**N**
5				18.0**N**								52.0**N**
8				15.0**N**								48.0**N**
9				17.0**N**								47.0**N**
10	15.0	22.0**H**	15.0	22.0	26.0	33.0**H**	26.0	33.0				49.0**N**
11				15.0**N**				28.0**N**				45.0**N**
12				13.0**N**				25.0**N**				41.0**N**
15				13.0**N**				23.0**N**	40.0	40.0**H**	36.0	36.0**A**
16				16.0**N**				25.0**N**				41.0**N**
17				14.0**N**				25.0**N**				42.0**N**
18				15.0**N**	25.0	25.0	25.0	25.0				40.0**N**
19				9.0**N**				16.0**N**				29.0**N**
22	10.0	10.5	10.0**L**	10.5				18.0**N**				32.0**N**
23				10.0**N**				17.0**N**	34.0	34.0	32.0**L**	32.0**A**
24				9.0**N**	15.0	16.0	15.0**L**	16.0**B**				32.0**N**
25				12.0**N**				22.0**N**				40.0**N**
26	15.0	16.0	15.0	16.0**B**				31.0**N**				51.0**N**
29	15.0	19.0	15.0	19.0**B**				36.0**N**				55.0**N**
30				17.0**N**				34.0**N**				50.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Sep	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	**HOLIDAY**						
2							
3							
4							
5	10**H**		1**L**				11**H**
8	2**L**		3**H**				5
9							
10				2**H**	1**H**		3
11							
12							
15							
16							
17							
18					1	1**H**	2
19					1		1**L**
22				1**L**			1
23						1	1
24					1		1
25							
26				1			1
29				1			1
30							
TOTAL	12		4	5	4	2	27

Put open contracts Reported in contracts—Future 86Dec

Sep	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	**HOLIDAY**						
2	2**L**	7**H**	9**L**	2**L**			20**L**
3	2	7	9	2			20
4	2	7	9	2			20
5	12**H**	7	10	2			31
8	12	7	13**H**	2			34
9	12	7	13	2			34
10	12	7	13	2	1**L**		35
11	12	7	13	2	1		35
12	10	6**L**	13	2	1		32
15	10	6	13	2	1		32
16	10	6	13	2	1		32
17	10	6	13	2	1		32
18	10	6	13	2	2	1**L**	34
19	10	6	13	2	3	1	35
22	10	6	13	3	3	1	36
23	10	6	13	3	3	2**H**	37
24	10	6	13	3	4**H**	2	38**H**
25	10	6	13	3	4	2	38
26	10	6	13	4**H**	3	2	38
29	10	6	13	4	3	2	38
30	10	6	13	4	3	2	38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.75			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2				18.0**N**				
3				20.0**N**				
4				20.0**N**				
5				15.0**N**				
8				15.0**N**				
9				17.0**N**				
10				21.0**N**				
11				15.0**N**				
12				13.0**N**				
15				15.0**N**				
16				18.0**N**				
17				16.0**N**				
18				15.0**N**				
19				10.0**N**				
22				11.0**N**				
23				14.0**N**				
24				9.0**N**				
25				12.0**N**				
26				15.0**N**	35.0	39.0**H**	35.0**L**	39.0**B**
29				17.0**N**				42.0**N**
30				16.0**N**				41.0**N**

Put volume of sales Reported in contracts—Future 87Feb

Sep	**5.25**	**5.75**	**TOTAL**
1	**HOLIDAY**		
2			
3			
4			
5			
8			
9			
10			
11			
12			
15			
16			
17			
18			
19			
22			
23			
24			
25			
26		2**H**	2**H**
29			
30			
TOTAL		2	2

Put open contracts Reported in contracts—Future 87Feb

Sep	**5.25**	**5.75**	**TOTAL**
1	**HOLIDAY**		
2			
3			
4			
5			
8			
9			
10			
11			
12			
15			
16			
17			
18			
19			
22			
23			
24			
25			
26		2**H**	2**H**
29		2	2
30		2	2

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.50				87Apr Strike 5.75				87Apr Strike 6.50			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2												
3												
4												
5												
8					40.0	41.0H	40.0	41.0				
9								40.0N				
10	25.0	35.0H	25.0L	35.0				46.0N				
11				29.0N				40.0N				
12				26.0N	35.0	35.0	35.0L	35.0				
15	28.0	28.0	26.0	26.0A				36.0N	86.0	86.0H	79.0L	79.0A
16				30.0N				40.0N				83.0N
17				28.0N				39.0N				86.0N
18				27.0N				37.0N				86.0N
19				20.0N				28.0N				72.0N
22				21.0N				29.0N				73.0N
23				23.0N				32.0N				76.0N
24				20.0N				31.0N				76.0N
25				23.0N				35.0N				85.0N
26				28.0N				42.0N				98.0N
29				29.0N				44.5N				102.0N
30				28.0N				44.0N				100.0N

Put volume of sales Reported in contracts—Future 87Apr

Sep	5.50	5.75	6.50	TOTAL
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9		75H		75H
10	2H			2
11				
12		1L		1L
15	1L			1
16			1H	1
17				
18				
19				
22				
23				
24				
25				
26				
29				
30				
TOTAL	3	76	1	80

Put open contracts Reported in contracts—Future 87Apr

Sep	5.50	5.75	6.50	TOTAL
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9		75H		75L
10	2H	75		77
11	2	75		77
12	2	75		77
15	2	75		77
16	2	75	1H	78H
17	2	75	1	78
18	2	75	1	78
19	2	75	1	78
22	2	75	1	78
23	2	75	1	78
24	2	75	1	78
25	2	75	1	78
26	2	75	1	78
29	2	75	1	78
30	2	75	1	78

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				1.5N				3.5N				7.5N
2				0.5N				2.0N				4.0N
3				1.4N				3.5N				7.5N
6				1.0N				2.5N				5.0N
7				1.0N				2.5N				5.0N
8				0.5N				2.0N				4.5N
9				1.0N				2.5N				6.0N
10				1.0N				2.5N				6.0N
13				1.0N				2.5N				6.0N
14				1.0N				2.0N				6.0N
15				0.8N				2.5N				5.0N
16				0.7N				2.0N				5.5N
17				0.5N				1.5N				4.0N
20				0.3N				0.5N				1.5N
21				0.5N				1.0N				2.5N
22				0.1N				0.5N				1.5N
23				0.3N				1.0N				3.0N
24				0.3N				1.0N				3.0N
27				0.3N				1.0N				3.0N
28				0.3N				1.0N				3.0N
29				0.5N				1.0N				2.5N
30				0.1N				0.2N				1.0N
31				0.1N				0.2N				1.0N

	86Dec Strike 5.50				86Dec Strike 5.75				86Dec Strike 6.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				17.0H				31.0N				48.0N
2				10.0N				20.0N				34.0N
3				13.5N	26.0	26.0H	22.0	22.0A				46.0N
6				11.0N	24.0	24.0	24.0	24.0				41.0N
7				10.5N	24.0	24.0	24.0	24.0				40.0N
8				9.0N				22.0N				38.0N
9				13.0N				25.5N				45.0N
10				13.0N				26.5N				45.0N
13				13.0N				26.5N				45.0N
14				13.5N				26.0N				44.0N
15				13.0N				26.0N				46.0N
16				13.0N				28.0N				48.0N
17				10.0N				24.0N				44.0N
20				4.0N				12.0N				27.5N
21				5.0N	14.0	14.0	13.0	13.0A				29.0N
22				4.5N				11.0N				25.0N
23				8.5N				19.5N				37.5N
24	8.0	8.0H	8.0	8.0				19.5N				37.5N
27				8.0N				19.5N				37.5N
28				8.0N				19.5N				37.5N
29				7.0N				19.5N				39.0N
30				4.5N				14.0N				32.0N
31	7.0	7.0	4.5L	4.5A	12.0	15.5	12.0L	15.5B				34.5N

Put volume of sales Reported in contracts—Future 86Dec

Oct	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1							
2							
3					2H		2
6							
7					2		2
8							
9							
10							
13							
14							
15							
16							
17							
20							
21					1L		1L
22							
23							
24				2H			2
27				2			2
28				2			2
29							
30							
31				2	1		3H
TOTAL				8	6		14

Put open contracts Reported in contracts—Future 86Dec

Oct	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	10H	6H	13H	4L	3L	2H	38L
2	10	6	13	4	3	2	38
3	10	6	13	4	4	2	39
6	10	6	13	4	4	2	39
7	10	6	13	4	6H	2	41
8	10	6	13	4	6	2	41
9	10	6	13	4	5	2	40
10	10	6	13	4	5	2	40
13	10	6	13	4	5	2	40
14	10	6	13	4	5	2	40
15	10	6	13	4	5	2	40
16	10	6	13	4	4	2	39
17	10	6	13	4	4	2	39
20	10	6	13	4	4	2	39
21	10	6	13	4	5	2	40
22	10	6	13	4	5	2	40
23	10	6	13	4	5	2	40
24	10	6	13	5	5	2	41
27	10	6	13	7H	5	2	43H
28	10	6	13	7	5	2	43
29	10	6	13	7	5	2	43
30	10	6	13	6	5	2	42
31	10	6	13	6	5	2	42

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.75			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				15.0N				39.0N
2				10.0N				30.0N
3				14.0N				35.5N
6				11.0N				30.0N
7				13.5N				34.0N
8				12.0N				32.0N
9				13.5N				36.0N
10				13.5N				36.0N
13				13.5N				36.0N
14				13.0N				36.0N
15				12.0N				36.0N
16				13.0N				36.0N
17				11.0N				35.0N
20				6.0N				24.5N
21				8.5N				25.0N
22				7.0N				22.5N
23				10.0N				29.0N
24				11.0N				30.0N
27				11.0N				30.0N
28				11.0N	30.0	30.0H	30.0L	30.0
29				10.5N				32.0N
30				8.0N				27.0N
31				9.5N				28.0N

Put volume of sales Reported in contracts—Future 87Feb

Oct	5.25	5.75	TOTAL
1			
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28		2H	2H
29			
30			
31			
TOTAL		2	2

Put open contracts Reported in contracts—Future 87Feb

Oct	5.25	5.75	TOTAL
1		2L	2L
2		2	2
3		2	2
6		2	2
7		2	2
8		2	2
9		2	2
10		2	2
13		2	2
14		2	2
15		2	2
16		2	2
17		2	2
20		2	2
21		2	2
22		2	2
23		2	2
24		2	2
27		2	2
28		4H	4H
29		4	4
30		4	4
31		4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.50				87Apr Strike 5.75				87Apr Strike 6.50			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				28.0N				43.0N				98.0N
2				20.5N				34.0N				84.0N
3				25.0N				38.0N				92.0N
6				18.0N				30.0N				87.0N
7				23.0N				36.0N				88.0N
8				22.0N				34.5N				87.5N
9				27.0N				39.0N				93.0N
10				27.0N				39.0N				93.0N
13				27.0N				39.0N				93.0N
14				27.0N				39.5N				96.0N
15				26.0N				39.0N				95.0N
16				26.0N				40.0N				96.0N
17	24.0	26.0H	24.0	24.0A				39.0N				93.5N
20	25.0	25.0	16.5L	16.5A				28.5N				78.0N
21				18.0N				30.0N				80.0N
22				16.0N				27.0N				75.0N
23				22.0N				34.0N	80.0	87.0H	80.0L	87.0
24				23.0N				35.0N				89.0N
27				23.0N				35.0N				89.0N
28				23.0N				35.0N				89.0N
29				22.0N				36.0N				91.0N
30				19.5N				32.0N				86.0N
31				20.5N				33.5N				87.0N

Put volume of sales Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.50	TOTAL
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	2H			2H
21	1L			1L
22				
23			1H	1
24				
27				
28				
29				
30				
31				
TOTAL	3		1	4

Put open contracts Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.50	TOTAL
1	2L	75H	1L	78L
2	2	75	1	78
3	2	75	1	78
6	2	75	1	78
7	2	75	1	78
8	2	75	1	78
9	2	75	1	78
10	2	75	1	78
13	2	75	1	78
14	2	75	1	78
15	2	75	1	78
16	2	75	1	78
17	2	75	1	78
20	4H	75	1	80
21	4	75	1	80
22	4	75	1	80
23	4	75	2H	81H
24	4	75	2	81
27	3	75	2	80
28	3	75	2	80
29	3	75	2	80
30	3	75	2	80
31	3	75	2	80

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.75

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	35.0	35.0**H**	35.0**L**	35.0
27				35.0**N**
28				35.0**N**
29				39.0**N**
30				35.0**N**
31				36.5**N**

Put volume of sales Reported in contracts—Future 87Jun

Oct	5.75	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24	1**H**	1**H**
27		
28		
29		
30		
31		
TOTAL	1	1

Put open contracts Reported in contracts—Future 87Jun

Oct	5.75	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24	1**H**	1**H**
27	1	1
28	1	1
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

Nov	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.1N				0.1N				0.5N
4				0.1N				0.1N				0.2N
5				0.1N				0.1N				0.5N
6				0.1N				0.1N				0.1N
7				0.1N				0.1N				0.1N
10				0.1N				0.1N				0.2N
11				0.1N				0.1N				0.1N
12				0.1N				0.1N	0.1	0.1H	0.1L	0.1
13				0.1N				0.1N				0.1N
14				0.1N				0.1N	0.1	0.1	0.1	0.1
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

Nov	86Dec Strike 5.50				86Dec Strike 5.75				86Dec Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				2.0N				10.0N	26.0	28.0H	26.0L	28.0B
4				1.0N				7.5N				27.0N
5				2.0N				14.0N				36.0N
6				0.5N	12.0	12.0H	8.0	8.0				26.0N
7				1.0N				7.0N				24.0N
10				0.5N				5.0N				26.0N
11				0.2N				4.0N				23.0N
12				0.1N	7.0	7.0	2.0L	2.0A				18.0N
13				0.1N	3.0	3.0	3.0	3.0				18.0N
14				0.5N	2.0	2.0	2.0	2.0				29.0N
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

Put volume of sales Reported in contracts—Future 86Dec

Nov	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3							
4						2H	2
5							
6					1H		1L
7							
10							
11							
12							
13			9H		1		10H
14			1L		1		2
17							
18							
19							
20							
21							
24							
25							
26							
27	HOLIDAY						
28							
TOTAL			10		3	2	15

Put open contracts Reported in contracts—Future 86Dec

Nov	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3	10H	6H	13H	6H	5L	2H	42H
4	10	6	13	5L	5	2	41
5	10	6	13	5	5	2	41
6	10	6	13	5	5	2	41
7	10	6	13	5	5	2	41
10	10	6	13	5	5	2	41
11	10	6	13	5	5	2	41
12	10	6	13	5	5		39L
13	10	6	13	5	6H		40
14	10	6	13	5	6		40
17							
18							
19							
20							
21							
24							
25							
26							
27	HOLIDAY						
28							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.50				87Feb Strike 5.75			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				5.5**N**								22.0**N**
4				6.0**N**								20.5**N**
5				7.0**N**								23.0**N**
6				5.0**N**					22.0	22.5**H**	22.0	22.5
7				5.5**N**								21.0**N**
10				6.0**N**								23.0**N**
11				4.5**N**								21.0**N**
12				3.5**N**								17.5**N**
13				3.5**N**								17.5**N**
14				4.0**N**					17.5	21.0	17.5**L**	21.0**B**
17				5.0**N**								30.0**N**
18				6.0**B**								27.5**N**
19				8.0**N**	15.5	20.0**H**	15.5**L**	20.0**B**				34.0**N**
20				9.5**N**				22.0**N**				37.0**N**
21	12.0	15.0**H**	12.0**L**	15.0**B**				31.0**N**				52.0**N**
24				11.5**N**				31.5**N**				51.5**N**
25				12.5**N**				28.0**N**				47.0**N**
26				13.5**N**				30.5**N**				50.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				10.0**N**				24.5**N**				43.0**N**

Put volume of sales Reported in contracts—Future 87Feb

Nov	5.25	5.50	5.75	TOTAL
3				
4				
5				
6			1**L**	1**L**
7				
10				
11				
12				
13				
14			3**H**	3
17				
18				
19				
20		1**H**		1
21	4**H**			4**H**
24				
25				
26				
27	**HOLIDAY**			
28				
TOTAL	4	1	4	9

Put open contracts Reported in contracts—Future 87Feb

Nov	5.25	5.50	5.75	TOTAL
3			4**H**	4
4			4	4
5			4	4
6			4	4
7			4	4
10			4	4
11			4	4
12			3**L**	3**L**
13			3	3
14			3	3
17			3	3
18			3	3
19			3	3
20		1**H**	3	4
21	4**H**	1	3	8**H**
24	4	1	3	8
25	4	1	3	8
26	4	1	3	8
27	**HOLIDAY**			
28	4	1	3	8

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26	12.0	12.0H	9.0L	9.0A
27	HOLIDAY			
28				7.0N

87Apr Strike 5.50

Nov	Open	High	Low	Close
3				17.0N
4				16.5N
5				17.5N
6				14.5N
7				14.5N
10				16.0N
11				14.0N
12				12.5N
13				13.0B
14	13.0	15.0H	13.0L	15.0B
17				20.0N
18				19.5N
19				24.0N
20				26.0N
21				34.0N
24				32.5N
25				30.5N
26				32.5N
27	HOLIDAY			
28				27.5N

87Apr Strike 5.75

Nov	Open	High	Low	Close
3				27.0N
4				30.5N
5				30.0N
6				27.0N
7				26.5N
10				28.0N
11				26.0N
12				23.5N
13				24.5N
14	24.0	27.0	24.0L	27.0B
17				34.0N
18				31.8N
19	33.0	37.5H	33.0	37.5B
20				40.0N
21				52.0N
24				52.0N
25				49.0N
26				51.5N
27	HOLIDAY			
28				45.0N

87Apr Strike 6.50

Nov	Open	High	Low	Close
3				78.0N
4				82.0N
5				88.0N
6				80.5N
7				78.0N
10				81.0N
11				77.5N
12				75.0N
13				75.0N
14				80.0N
17				94.0N
18				92.0N
19				100.0N
20				103.5N
21				117.5N
24				116.0N
25				112.5N
26				115.5N
27	HOLIDAY			
28				107.0N

Put volume of sales Reported in contracts—Future 87Apr

Nov	5.00	5.50	5.75	6.50	TOTAL
3					
4					
5					
6					
7					
10					
11					
12					
13					
14		2H			2H
17			1H		1L
18					
19			1		1
20					
21					
24					
25					
26	2H				2
27	HOLIDAY				
28					
TOTAL	2	2	2		6

Put open contracts Reported in contracts—Future 87Apr

Nov	5.00	5.50	5.75	6.50	TOTAL
3		3H	75L	2H	80L
4		3	75	2	80
5		3	75	2	80
6		3	75	2	80
7		3	75	2	80
10		3	75	2	80
11		3	75	2	80
12		3	75	2	80
13		3	75	2	80
14		3	75	2	80
17		3	76H	2	81
18		3	76	2	81
19		3	76	2	81
20		3	76	2	81
21		3	76	2	81
24		3	76	2	81
25		3	76	2	81
26	2H	3	76	2	83H
27	HOLIDAY				
28	2	3	76	2	83

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.75

Nov	Open	High	Low	Close
3				31.0**N**
4				34.0**N**
5				34.0**N**
6				30.5**N**
7				29.5**N**
10				49.0**N**
11				28.0**N**
12				27.0**N**
13				27.0**N**
14	29.0	31.0**H**	29.0**L**	31.0**B**
17				37.0**N**
18				35.5**N**
19				40.5**N**
20				43.0**N**
21				53.0**N**
24				52.0**N**
25				49.5**N**
26				51.0**N**
27	**HOLIDAY**			
28				45.5**N**

Put volume of sales Reported in contracts—Future 87Jun

Nov	5.75	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14	2**H**	2**H**
17		
18		
19		
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL	2	2

Put open contracts Reported in contracts—Future 87Jun

Nov	5.75	TOTAL
3	1**L**	1**L**
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	3**H**	3**H**
17	3	3
18	3	3
19	3	3
20	3	3
21	3	3
24	3	3
25	3	3
26	3	3
27	**HOLIDAY**	
28	3	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.50				87Feb Strike 5.75			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				7.5**N**				22.0**N**				37.0**N**
2				12.0**N**				25.0**N**				42.0**N**
3				10.5**N**				22.5**N**				39.0**N**
4				11.5**N**				25.0**N**				42.0**N**
5				10.5**N**				24.0**N**				41.0**N**
8				9.5**N**				22.0**N**				40.0**N**
9				11.5**N**				25.0**N**				43.5**N**
10				9.0**N**				22.5**N**				41.5**N**
11				8.5**N**				21.5**N**				40.5**N**
12				8.0**N**				21.0**N**				40.0**N**
15				6.0**N**				16.0**N**				32.0**N**
16				9.5**N**				22.5**N**				41.0**N**
17				9.5**N**				22.5**N**				41.0**N**
18				9.5**N**				22.5**N**				41.0**N**
19				9.5**N**				22.5**N**				41.0**N**
22				9.0**N**				22.0**N**				40.5**N**
23				12.5**N**				27.0**N**	41.0	46.5**H**	41.0**L**	46.5**B**
24				12.5**N**				27.0**N**				46.5**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				12.5**N**				27.0**N**				46.5**N**
29				12.5**N**				27.0**N**				46.5**N**
30				12.5**N**				27.0**N**				46.5**N**
31				12.5**N**				27.0**N**				46.5**N**

Put volume of sales Reported in contracts—Future 87Feb

Dec	**5.25**	**5.50**	**5.75**	**TOTAL**
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23			2**H**	2**H**
24				
25	**HOLIDAY**			
26				
29				
30				
31				
TOTAL			2	2

Put open contracts Reported in contracts—Future 87Feb

Dec	**5.25**	**5.50**	**5.75**	**TOTAL**
1	4**H**	1**H**	3**H**	8**H**
2	4	1	3	8
3	4	1	3	8
4	4	1	3	8
5	4	1	3	8
8	4	1	3	8
9	4	1	3	8
10	4	1	2**L**	7**L**
11	4	1	2	7
12	4	1	2	7
15	4	1	2	7
16	4	1	2	7
17	4	1	2	7
18	4	1	2	7
19	4	1	2	7
22	4	1	2	7
23	4	1	2	7
24	4	1	2	7
25	**HOLIDAY**			
26	4	1	2	7
29	4	1	2	7
30	4	1	2	7
31	4	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.00

Dec	Open	High	Low	Close
1				6.5**N**
2				8.5**N**
3				8.0**N**
4				8.5**N**
5				7.5**N**
8				8.0**N**
9				9.0**N**
10				8.0**N**
11				7.6**N**
12				7.1**N**
15				5.5**N**
16				8.0**N**
17				8.0**N**
18				8.0**N**
19				8.0**N**
22				7.5**N**
23				9.5**N**
24				9.5**N**
25	**HOLIDAY**			
26				9.5**N**
29				9.5**N**
30				9.5**N**
31				9.5**N**

87Apr Strike 5.50

Dec	Open	High	Low	Close
1				24.5**N**
2				28.5**N**
3				27.0**N**
4				29.0**N**
5				28.0**N**
8				25.0**N**
9				28.0**N**
10				27.0**N**
11				26.5**N**
12				26.0**N**
15				19.5**N**
16				25.5**N**
17				25.5**N**
18				25.5**N**
19				25.5**N**
22				25.0**N**
23				29.5**N**
24				30.0**N**
25	**HOLIDAY**			
26				30.0**N**
29				30.0**N**
30				30.0**N**
31				30.0**N**

87Apr Strike 5.75

Dec	Open	High	Low	Close
1				39.0**N**
2				45.0**N**
3				43.0**N**
4				45.5**N**
5				44.5**N**
8				42.5**N**
9				45.0**N**
10				43.0**N**
11				42.5**N**
12				42.0**N**
15				35.5**N**
16				43.5**N**
17				43.5**N**
18				43.5**N**
19				43.5**N**
22				43.0**N**
23				48.0**N**
24				48.0**N**
25	**HOLIDAY**			
26				48.0**N**
29				48.0**N**
30				48.0**N**
31				48.0**N**

87Apr Strike 6.50

Dec	Open	High	Low	Close
1				100.0**N**
2				108.0**N**
3				105.0**N**
4				108.0**N**
5				107.0**N**
8				106.0**N**
9				110.0**N**
10				106.0**N**
11				105.0**N**
12				104.5**N**
15				96.5**N**
16				107.0**N**
17				107.0**N**
18				107.0**N**
19				107.0**N**
22				106.5**N**
23				113.5**N**
24				113.5**N**
25	**HOLIDAY**			
26				113.5**N**
29				113.5**N**
30				113.5**N**
31				113.5**N**

Put volume of sales Reported in contracts—Future 87Apr

Dec	5.00	5.50	5.75	6.50	TOTAL
1					
2					
3					
4					
5					
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24					
25	**HOLIDAY**				
26					
29					
30					
31					
TOTAL					

Put open contracts Reported in contracts—Future 87Apr

Dec	5.00	5.50	5.75	6.50	TOTAL
1	2**H**	3**H**	76**H**	2**H**	83**H**
2	2	3	76	2	83
3	2	3	76	2	83
4	2	3	76	2	83
5	2	3	76	2	83
8	2	3	76	2	83
9	2	3	76	2	83
10	2	3	76	2	83
11	2	3	76	2	83
12	2	3	76	2	83
15	2	3	76	2	83
16	2	3	76	2	83
17	2	3	76	2	83
18	2	3	76	2	83
19	2	3	76	2	83
22	2	3	76	2	83
23	2	3	76	2	83
24	2	3	76	2	83
25	**HOLIDAY**				
26	2	3	76	2	83
29	2	3	76	2	83
30	2	3	76	2	83
31	2	3	76	2	83

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.75

Dec	Open	High	Low	Close
1				42.0**N**
2				47.5**N**
3				45.0**N**
4				47.5**N**
5				46.5**N**
8				43.5**N**
9				46.0**N**
10				44.0**N**
11				43.5**N**
12				43.0**N**
15				37.0**N**
16				44.0**N**
17				44.0**N**
18				44.0**N**
19				44.0**N**
22				43.5**N**
23				48.0**N**
24				48.0**N**
25	**HOLIDAY**			
26				48.0**N**
29				48.0**N**
30				48.0**N**
31				48.0**N**

Put volume of sales Reported in contracts—Future 87Jun

Dec	5.75	TOTAL
1		
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25	**HOLIDAY**	
26		
29		
30		
31		
TOTAL		

Put open contracts Reported in contracts—Future 87Jun

Dec	5.75	TOTAL
1	3**H**	3**H**
2	3	3
3	3	3
4	3	3
5	3	3
8	3	3
9	3	3
10	3	3
11	3	3
12	3	3
15	3	3
16	3	3
17	3	3
18	3	3
19	3	3
22	3	3
23	3	3
24	3	3
25	**HOLIDAY**	
26	3	3
29	3	3
30	3	3
31	3	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Kilo Gold futures **Chicago Board of Trade**
Basic trading unit	One kilogram (32.15 troy ounces) of gold
Deliverable grade	One bar of refined gold (995 fine) weighing at least one kilogram (32.15 troy ounces) and bearing brands and markings approved by the CBOT
Delivery method	By vault receipt issued by a CBOT-approved vault in Chicago or in New York
Price quotation	In dollars and cents per troy ounce
Minimum fluctuation	$0.10 per troy ounce, rounded to $3.22 per contract
Daily price limit	$50 per troy ounce ($1,607.50 per contract) above or below the previous day's settlement price
Last trading day	Fourth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 1:40 p.m. Chicago time
Ticker symbol	KI

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					326 8B	327 2A
3					327 5B	328 5A
6	327 0		327 0	327 0L	327 0B	328 5A
7	328 5		331 0	328 5	330 8B	331 2A
8					331 0B	333 0A
9	334 0		339 5	334 0	337 8B	338 2A
10					340 0B	342 0A
13					341 0B	342 5A
14					339 0B	341 0A
15	349 0		349 0H	349 0	348 8B	349 2A
16					356 3B	356 7A
17					357 3B	357 7A
20					353 3B	353 7A
21					350 0B	351 0A
22					348 0B	349 0A
23					349 0B	351 0A
24					358 0B	358 8A
27					352 8B	353 2A
28					352 3B	352 7A
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	329 5		331 5	327 5L	329 0B	329.2A
3	328 8		330 5	328 3	330 4	
6	330 7		331 4	329 5	331 4	
7	331 5		333 5	331 0	333 0	
8	334 0		337 0	333 0	336 3	
9	336 3		344 8	335 0	339 5	340 0
10	342 0		344 0	338 5	343 7	343 8
13	342 0		343 2	340 8	341 8	342 0
14	341 5	342 0	344 0	340 0	340 8B	341 0A
15	347 0		351 0	346 0	350 5	350 8
16	368 0	369 0	369 0H	355 0	357 5	
17	358 5		359 5	352 5	358 8	
20	352 0		355 5	351 5	355 5	
21	359 0	360 0	360 0	350 5	352 0B	352 4A
22	353 0		356 0	351 0	350 5B	351 0A
23	352 0		352 0	349 0	351 5B	352 0A
24	355 7		359 0	354 0	359 0	
27	360 5	361 5	361 5	353 0	353 3B	353 7A
28	353 0		355 5	352 5	353 0	
29	353 3		355 5	353 0	355 5	
30	355 5		358 5	353 0	354 1	
31	353 0		353 0	347 0	347 8B	348 2A

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16	363 0		363 0H	360 0	360 0	
17					360 8B	361 2A
20	355 5		357 8	353 0L	357 8B	358 2A
21	361 5		361 5	355 0	355 0B	356 0A
22					352 3B	352 7A
23					354 3B	354 7A
24					361 3B	361 7A
27					355 3B	355 7A
28	356 0		356 0	356 0	356 0	
29					357 3B	357 7A
30					357 8B	358 2A
31					350 6B	351 0A

April 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	334 5		335 5	332 5L	333 1B	333 5A
3	335 0		335 0	333 5	334 4	
6	335 2		335 3	335 2	335 1B	335 5A
7	336 5		337 2	335 5	337 2	
8	338 5		340 5	337 5	340 2B	340 6A
9	340 5	341 0	349 0	339 5	343 8B	344 2A
10	346 5	347 0	348 5	343 5	348 5	
13	346 5		348 0	345 0	346 0B	346 4A
14	346 0		348 0	345 0	345 0B	345 4A
15	350 5	351 5	356 0	350 5	355 2	
16	375 0		375 0H	359 0	360 5	361 0
17	361 5	362 0	363 0	356 0	362 5	363 0
20	356 0		359 5	354 0	359 5	
21	363 0		364 0	354 5	356 0	356 3
22	357 5		360 0	354 5	354 5B	355 0A
23	356 5		356 5	353 5	356 5	
24	360 0		363 0	358 0	362 8	363 0
27	364 0	364 5	365 0	357 5	357 5	
28	358 5		359 5	356 0	357 6	
29	357 8	358 0	361 0	357 0	360 5	361 0
30	360 5	361 0	363 5	358 0	360 0	
31	359 0		359 0	351 0	352 7	353 0

June 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	338 5		339 0	336 5L	337 3B	337 7A
3	338 5		338 5	337 4	337 2B	337 6A
6	338 0		339 3	338 0	339 1B	339 5A
7					341 1B	341 5A
8	342 6		344 5	342 5	344 3B	344 7A
9	345 0	345 5	353 0	344 0	348 0B	348 4A
10	351 0		352 3	348 0	352 1B	352 5A
13	351 0		351 5	349 5	350 3B	350 7A
14	350 0		351 5	348 5	349 3B	349 7A
15	356 0	357 0	359 5	355 5	359 3B	359 7A
16	376 0	378 0	378 0H	365 0	365 0	365 5
17	365 5		367 0	360 5	366 5B	366 9A
20	359 7		364 0	357 5	363 3B	363 7A
21	369 0		369 0	360 0	361 0	
22	362 5		364 0	358 7	358 5B	358 9A
23	358 5		361 0	358 5	360 3B	360 7A
24	364 0		367 5	363 0	367 0B	367 4A
27	368 5		368 5	361 8	361 6B	362 0A
28	362 0		364 0	361 0	361 8B	362 2A
29	361 5		364 8	361 0	364 6B	365 0A
30	366 5		368 5	362 5	363 7B	364 1A
31	362 5		362 5	355 0	356 6B	357 0A

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	342 0		342 0	341 5L	341 5B	341 9A
3					341 2B	341 6A
6					343 1B	343 5A
7					345 2B	345 6A
8					348 4B	348 8A
9					352 2B	352 6A
10	355 5		356 5	352 5	356 3B	356 7A
13	355 0		355 5	354 5	354 6B	355 0A
14					353 6B	354 0A
15	362 0		363 8	362 0	363 6B	364 0A
16	379 0		379 0H	369 0	369 8B	370 2A
17	369 0		371 0	366 0	370 7B	371 1A
20	363 0		367 5	363 0	367 2B	367 6A
21					364 8B	365 2A
22	366 0		368 0	362 7	362 5B	362 9A
23					364 4B	364 8A
24					371 3B	371 7A
27	372 0		372 0	366 3	366 1B	366 5A
28	366 5		367 5	361 3	360 9B	361 3A
29					369 0B	369 4A
30					368 0B	368 4A
31	360 5		360 5	360 5	360 5	

October 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	346 5		346 5	346 0L	345 8B	346 2A
3					345 4B	345 8A
6					347 1B	347 5A
7					349 3B	349 7A
8					352 5B	352 9A
9					356 5B	356 9A
10	358 9		360 8	358 9	360 6B	361 0A
13	360 5		360 5	359 0	358 9B	359 3A
14					357 9B	358 3A
15					368 0B	368 4A
16	386 0		386 0H	374 0	374 3B	374 7A
17					374 9B	375 3A
20					371 4B	371 8A
21					368 8B	369 2A
22					366 6B	367 0A
23					368 6B	369 0A
24					375 6B	376 0A
27	373 5		373 5	370 9	370 7B	371 1A
28					370 4B	370 8A
29					373 4B	373 8A
30					372 4B	372 8A
31					365 3B	365 7A

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	351 1		351 1	350 3L	350 1B	350 5A
3					349 6B	350 0A
6					351 3B	351 7A
7					353 4B	353 8A
8	355 0		356 9	354 0	356 7B	357 1A
9					360 8B	361 2A
10	364 0		365 3	360 5	365 1B	365 5A
13	363 5		364 5	363 0	363 3B	363 7A
14	363 5		365 0	362 4	362 2B	362 6A
15	368 5		373 0	368 5	372 3B	372 7A
16	390 0		390 0H	379 0	378 8B	379 2A
17	376 0		379 5	376 0	379 3B	379 7A
20					375 8B	376 2A
21	381 0		381 0	373 1	372 9B	373 3A
22	376 0		378 0	371 0	370 8B	371 2A
23	374 0		374 0	373 0	372 8B	373 2A
24	378 0		381 0	378 0	379 9B	380 3A
27	382 5		383 0	375 7	375 5B	375 9A
28	376 5		377 0	375 5	375 1B	375 5A
29	376 0		378 5	376 0	378 0B	378 4A
30	381 5		381 5	377 1	376 9B	377 3A
31	375 5		375 5	370 0	369 8B	370 2A

February 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					354 3B	354 7A
3					353 8B	354 2A
6					355 5B	355 9A
7					357 6B	358 0A
8					361 1B	361 5A
9					365 3B	365 7A
10					369 5B	369 9A
13					367 7B	368 1A
14					366 6B	367 0A
15					376 7B	377 1A
16					383 8B	384 2A
17					383 7B	384 1A
20	377 0		380 3	377 0L	380 3B	380 7A
21					377 1B	377 5A
22					375 1B	375 5A
23					377 1B	377 5A
24					384 3B	384 7A
27	385 0		385 0H	380 6	380 4B	380 8A
28					379 7B	380 1A
29					382 5B	382 9A
30					381 2B	381 6A
31					374 2B	374 6A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

April 1987

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2				358 8**B**	359 2**A**
3				358 2**B**	358 6**A**
6				359 8**B**	360 2**A**
7				361 8**B**	362 2**A**
8				365 4**B**	365 8**A**
9				369 8**B**	370 2**A**
10				374 3**B**	374 7**A**
13				372 2**B**	372 6**A**
14				371 1**B**	371 5**A**
15				381 3**B**	381 7**A**
16				388 3**B**	388 7**A**
17				388 3**B**	388 7**A**
20				384 5**B**	384 9**A**
21				381 6**N**	
22				379 4**B**	379 8**A**
23				381 5**B**	381 9**A**
24	388 0	389 0**H**	388 0	388 8**B**	389 2**A**
27				385 0**B**	385 4**A**
28	386 0	386 0	384 6**L**	384 2**B**	384 6**A**
29				386 9**B**	387 3**A**
30				386 6**B**	387 0**A**
31				378 6**B**	379 0**A**

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	**HOLIDAY**										
2		384		57	27	1**L**	1**L**	1**L**			471
3		129		7**L**	1**L**						137
6	1**L**	97		15	1						114**L**
7	9**H**	381		367							757
8		288		65	2			2			357
9		560		192	37						789
10		540		130	18	3	1	4			696
13		598		470	6	1	2**H**	1			1,078
14		635**H**		39	8			1			683
15	1	438		229	14	2		7			691
16		459	1**L**	602	61**H**	7**H**	1	18**H**			1,149
17		409		639	28	1		4			1,081
20		297	2	743	11	3			2**H**		1,058
21		200	7**H**	981**H**	17			11			1,216**H**
22		97		841	13	4		2			957
23		102		394	3			1			500
24		59**L**		418	10			2		2**H**	491
27		73		501	17	1	1	4	1**L**		598
28		148	1	289	23	1		4		2	468
29		197		327	21			6			551
30		122		357	17			4			500
31		112		719	27	1		2			861
TOTAL	11	6,325	11	8,382	362	25	6	74	3	4	15,203

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	**HOLIDAY**										
2		528		227	546	11**L**	2**L**	27**L**	3**H**	1**L**	1,345
3		532		220	547	11	2	27	3	1	1,343**L**
6	1**L**	550		205**L**	547	11	2	27	3	1	1,347
7	6**H**	596		312	547	11	2	27	3	1	1,505
8	3	625		335	546	11	2	27	3	1	1,553
9	3	772		375	538**L**	11	2	27	3	1	1,732
10	3	744		408	545	13	3	30	3	1	1,750
13	3	803		641	547	12	3	30	3	1	2,043
14	3	808		654	546	12	3	30	3	1	2,060
15	4	828**H**		761	550	12	3	31	3	1	2,193
16	3	759	1**L**	946	559	14	4	33	3	1	2,323
17	3	562	1	1,159	557	14	4	35	3	1	2,339
20	3	638	2	1,265	558	15	4	35	1**L**	1	2,522
21	3	587	6	1,421	562	15	4	37	1	1	2,637
22	3	533	6	1,386	563	17**H**	4	39	1	1	2,553
23	3	504	6	1,452	562	17	4	39	1	1	2,589
24	3	495	6	1,575	565	17	4	38	1	2	2,706
27	3	437	6	1,532	575	17	5**H**	39	2	2	2,618
28	3	360	7**H**	1,649	581**H**	17	5	39	2	3**H**	2,666
29		292	7	1,790	562	17	5	43	2	3	2,721
30		232	7	1,871**H**	567	17	5	43	2	3	2,747**H**
31		87**L**	7	1,743	558	17	5	44**H**	2	3	2,466

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

February 1986

Feb	Open		High	Low	Close	
3	346 0		347 0	343 0	343 3B	343 7A
4	336 5		338 0	332 0L	333 3B	333 7A
5	338 0		338 0	335 0	334 8B	335 2A
6	337 0		337 8	336 0	337 6B	338 0A
7	337 0		339 2	336 5	339 2B	339 6A
10	341 0		341 0	338 0	337 9B	338 3A
11	336 8		336 4	336 8	338 2B	338 6A
12	337 7		337 7	337 3	337 1B	337 5A
13					331 0B	331 4A
14					332 5B	332 9A
17	HOLIDAY					
18					335 8B	336 2A
19					335 5B	335 9A
20	338 3		338 9	338 3	338 7B	339 1A
21					340 6B	341 0A
24					348 3B	348 7A
25	351 9		351 9H	347 3	347 1B	347 5A
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3					345 6B	346 0A
4	334 0		335 5	334 0L	335 3B	335 7A
5					336 8B	337 2A
6					339 6B	340 0A
7					340 8B	341 2A
10					339 5B	339 9A
11					339 8B	340 2A
12					338 6B	339 0A
13					332 6B	333 0A
14					334 0B	334 4A
17	HOLIDAY					
18					337 5B	337 9A
19					336 9B	337 3A
20	336 0		339 9H	336 0	339 7B	340 1A
21					341 8B	342 2A
24					349 8B	350 2A
25					348 1B	348 5A
26					336 8B	337 2A
27					337 5B	337 9A
28					340 0B	340 4A

April 1986

Feb	Open		High	Low	Close	
3	351 5	352 0	352 0	347 0	348 0	
4	341 0		342 5	335 0	337 5	
5	340 5	340 0	341 2	338 0	339 0	339 3
6	340 0	340 5	341 5	337 5	341 5	
7	340 5		343 0	339 0	342 7	343 0
10	344 5	345 0	345 0	339 7	341 3	341 5
11	340 0		342 7	338 0	341 8	342 0
12	341 0		341 3	339 0	340 7B	341 0A
13	336 5	337 5	337 8	334 0	334 5	
14	332 0	332 5	338 8	331 8L	336 0	
17	HOLIDAY					
18	336 3	336 5	341 0	336 3	339 5	
19	345 5		346 8	337 0	339 0	
20	340 0		342 0	338 0	341 8	342 0
21	340 5		343 8	339 5	343 5	343 8
24	346 0		351 8	342 5	351 3	
25	355 0		357 0H	349 0	349 8	
26	347 5	348 0	349 8	336 5	338 5	
27	340 0		340 5	335 0	339 5	339 8
28	340 0		342 0	338 5	341 3	

June 1986

Feb	Open		High	Low	Close	
3	356 5		356 5	351 5	352 1B	352 5A
4	346 0	345 0	347 0	339 0	342 0	
5	344 0		345 0	342 9	342 7B	343 1A
6	343 5		346 5	341 5	345 6B	346 0A
7	345 5		347 5	343 5	347 5	
10	349 0		349 0	344 0	345 5B	345 9A
11	345 0		347 0	342 5	346 0B	346 4A
12	344 5		345 5	343 5	344 9B	345 3A
13	341 5		341 5	338 0	338 6B	339 0A
14	336 0	336 5	341 0	336 0L	340 1B	340 5A
17	HOLIDAY					
18	341 0		345 0	340 5	343 6B	344 0A
19	348 0		351 0	341 5	343 1B	343 5A
20	344 0	344 5	345 9	343 0	345 9B	346 3A
21	345 5		348 0	344 2	348 0	
24	349 5	349 8	356 0	347 0	355 4B	355 8A
25	358 5	359 0	361 5H	354 0	353 9B	354 3A
26	352 5		354 5	342 0	342 5	
27	343 0		344 5	339 0	343 5B	343 9A
28	343 5		345 5	343 0	345 1B	345 5A

August 1986

Feb	Open		High	Low	Close	
3	360 0		360 0	356 6	356 4B	356 8A
4	349 5		351 0	344 5L	345 4B	345 8A
5					346 7B	347 1A
6					349 9B	350 3A
7					351 6B	352 0A
10					349 8B	350 2A
11					350 3B	350 7A
12					349 2B	349 6A
13					342 9B	343 3A
14	344 5		344 5	344 5	344 4B	344 8A
17	HOLIDAY					
18					347 9B	348 3A
19	354 0		354 0	346 0	347 4B	347 8A
20					350 2B	350 6A
21	351 5		352 3	351 5	352 1B	352 5A
24	354 5		360 0	354 5	359 8B	360 2A
25	365 0		365 5H	357 5	358 2B	358 6A
26	356 0		358 5	345 5	346 9B	347 3A
27					347 5B	347 9A
28					349 1B	349 5A

October 1986

Feb	Open		High	Low	Close	
3	361 5		361 5H	360 9	360 7B	361 1A
4	355 0		355 0	349 8	349 6B	350 0A
5	352 0		352 0	350 9	350 7B	351 1A
6					354 3B	354 7A
7					356 0B	356 4A
10					354 1B	354 5A
11					354 6B	355 0A
12					353 5B	353 9A
13					347 3B	347 7A
14					348 7B	349 1A
17	HOLIDAY					
18					352 2B	352 6A
19					351 7B	352 1A
20					354 6B	355 0A
21	354 0		356 6	354 0	356 4B	356 8A
24					364 2B	364 6A
25					362 5B	362 9A
26					351 2B	351 6A
27	350 0		351 5	348 5L	351 0B	351 4A
28					353 1B	353 5A

December 1986

Feb	Open		High	Low	Close	
3	365 0		365 2	364 8	365 2B	365 6A
4	359 5		359 5	353 5	353 9B	354 1A
5	357 5		357 5	355 0	354 8B	355 2A
6					358 7B	359 1A
7					360 3B	360 7A
10	359 0		361 0	358 0	358 4B	358 8A
11	356 0		359 2	355 5	359 0B	359 4A
12					357 8B	358 2A
13	353 5		353 5	352 0	351 8B	352 2A
14	348 0		353 4	348 0L	353 2B	353 6A
17	HOLIDAY					
18	355 0		357 0	355 0	356 6B	357 0A
19	362 0		363 0	355 0	356 1B	356 5A
20	357 0		359 2	356 5	359 0B	359 4A
21					360 3B	360 7A
24	362 0		368 8	360 0	368 6B	369 0A
25	373 5		374 5H	367 0	367 0B	367 4A
26	364 0		367 5	355 0	355 5B	355 9A
27	356 5	357 5	357 5	351 5	355 0B	355 4A
28	355 0		357 0	355 0	356 6B	357 0A

February 1987

Feb	Open		High	Low	Close	
3	374 0		374 0H	369 8	369 6B	370 0A
4	356 0		358 4	355 0L	358 2B	358 6A
5					358 9B	359 3A
6					363 3B	363 7A
7					364 8B	365 2A
10					362 8B	363 2A
11					363 3B	363 7A
12					362 3B	362 7A
13					356 3B	356 7A
14					357 6B	358 0A
17	HOLIDAY					
18					361 1B	361 5A
19					360 6B	361 0A
20					363 5B	363 9A
21					365 3B	365 7A
24					373 3B	373 7A
25					371 3B	371 7A
26					359 8B	360 2A
27					359 5B	359 9A
28	360 0		361 5	359 5	361 2B	361 4A

April 1987

Feb	Open		High	Low	Close	
3					374 1B	374 5A
4	367 0		367 0H	362 6L	362 4B	362 6A
5					362 9B	363 3A
6					367 8B	368 2A
7					369 1B	369 5A
10					367 3B	367 7A
11					367 7B	368 1A
12					366 7B	367 1A
13					360 8B	361 2A
14					362 1B	362 5A
17	HOLIDAY					
18					365 6B	366 0A
19					365 2B	365 4A
20					367 9B	368 3A
21					369 8B	370 2A
24					377 8B	378 2A
25					375 6B	376 0A
26					364 1B	364 5A
27					361 5B	361 9A
28					365 2B	365 5A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3	77**H**		669	23	6**H**	1**L**	8	2		786
4	17	1**H**	1,484**H**	315**H**	5	1	9	3**H**	1**H**	1,836**H**
5	6		626	245		3**H**	2			882
6	25		340	43						408
7	4		227	9						240
10	2**L**		303	11			2			318
11	7		208	11			3			229
12	2		140**L**	8**L**						150**L**
13			232	19			2			253
14			632	19	1**L**		2			654
17	**HOLIDAY**									
18			504	27			1**L**			532
19			712	12	1		5			730
20	4	1	299	9			1			314
21			205	15	1	2				223
24			1,028	81	3		7			1,119
25	4		829	67	5		11			916
26			804	55	6		7			872
27			663	28		1	15**H**			707
28			470	32			10	1**L**		513
TOTAL	148	2	10,375	1,029	28	8	85	6	1	11,682

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3	72**H**	7**H**	1,630**H**	560**L**	14	5	51	4**H**	3**H**	2,346
4	29	6	1,585	758**H**	12**L**	6**H**	50	2	3	2,451**H**
5	17	6	1,184	618	12	3**L**	50	2	3	1,895
6	41	6	1,161	594	12	3	50	2	3	1,872
7	12	6	1,282	596	12	3	50	2	3	1,966
10	9	6	1,208	598	12	3	49	2	3	1,890
11	13	6	1,171	598	12	3	49	2	3	1,857
12	5	6	1,153	597	12	3	49	2	3	1,830
13	5	6	1,146	602	12	3	47**L**	2	3	1,826
14	5	6	1,011	607	13	3	47	2	3	1,697
17	**HOLIDAY**									
18	5	6	1,026	600	13	3	47	2	3	1,705
19	5	6	983**L**	596	14	3	52	2	3	1,664**L**
20	2	5**L**	1,003	600	14	3	51	2	3	1,683
21	2	5	1,030	601	14	4	51	2	3	1,712
24	2	5	1,301	641	16	4	52	2	3	2,026
25	3	5	1,140	638	18**H**	4	56	2	3	1,869
26	1**L**	5	1,301	624	16	4	60	2	3	2,016
27		5	1,102	622	16	3	60	2	3	1,813
28		5	1,123	624	16	3	63**H**	1**L**	3	1,838

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

	March 1986						April 1986						June 1986					
Mar	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3					338.6**B**	339.0**A**	341.5		341.5	336.3	340.8		345.0		345.5	340.5	345.5	
4	337.0		344.5	337.0**L**	344.3**B**	344.7**A**	339.8	339.5	347.0	338.5	346.5		344.0		351.0	343.0	351.0	
5					342.1**B**	342.5**A**	345.0		347.5	339.0	344.0		349.0		351.0	343.5	347.8**B**	348.2**A**
6					342.3**B**	342.7**A**	344.0		347.5	343.3	344.0		348.0	348.5	351.0	347.5	347.8**B**	348.2**A**
7	343.5		344.0	343.5	344.0		344.0		346.5	342.8	346.0		348.5		350.5	348.0	349.8**B**	350.2**A**
10	343.5		344.0	341.5	342.8**B**	343.2**A**	342.0		344.5	340.5	343.0		346.5	346.0	349.0	345.5	346.9**B**	347.3**A**
11					342.8**B**	343.2**A**	344.0		345.8	343.0	344.7		347.5		350.0	347.5	348.6**B**	349.0**A**
12					351.3**B**	351.7**A**	346.0		353.5	345.0	353.0		349.2		358.0	349.2	357.5	
13	351.5		351.5**H**	347.0	346.8**B**	347.2**A**	351.5		352.0	348.5	348.5		356.0		356.5	352.6	352.4**B**	352.8**A**
14					346.8**B**	347.2**A**	349.0		350.0	347.5	348.3		352.5	353.0	354.5	351.5	352.1**B**	352.5**A**
17					349.8**B**	350.2**A**	349.0		355.0	349.0	350.5		354.0		358.5	353.0	354.5**B**	354.9**A**
18					348.8**B**	349.2**A**	351.5		353.0	348.5	350.0		355.5		357.0	352.5	354.1**B**	354.5**A**
19					349.3**B**	349.7**A**	349.0		351.2	347.0	350.5		353.5		355.5	351.5	354.3**B**	354.7**A**
20					351.5**B**	351.9**A**	351.0		353.3	350.0	352.5		355.0		357.6	354.0	357.0	
21					356.8**B**	357.2**A**	351.0		359.8**H**	351.0	357.5	358.0	356.1		364.0**H**	356.1	361.5	
24					350.0**B**	350.4**A**	353.0	352.0	355.0	349.0	351.0		355.5		358.5	353.5	355.0**B**	355.5**A**
25					342.8**B**	343.2**A**	355.0		355.0	342.0	343.5		359.5		359.5	346.0	347.0	
26							344.5		345.0	341.5	344.0		347.5		350.0	345.5	348.0**B**	349.0**A**
27							344.5		344.5	342.0	342.0	342.5	349.0	348.5	349.0	346.5	346.5	
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31							342.0	343.0	343.0	329.1**L**	329.1		345.0		345.0	333.0**L**	333.0	333.2

	August 1986						October 1986						December 1986					
Mar	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
3	345.5		349.5	345.5	349.3**B**	349.7**A**					353.3**B**	353.7**A**	355.5		356.3	352.0	356.1**B**	356.5**A**
4					354.8**B**	355.2**A**					358.8**B**	359.2**A**	356.5		362.8	355.0	362.6**B**	363.0**A**
5	351.0		354.5	349.0	351.8**B**	352.2**A**					355.8**B**	356.2**A**	357.5		362.0	357.5	359.9**B**	360.3**A**
6					351.8**B**	352.2**A**					355.8**B**	356.2**A**					360.0**B**	360.4**A**
7					353.8**B**	354.2**A**					357.8**B**	358.2**A**					361.8**B**	362.2**A**
10	351.5		352.5	351.2	351.0**B**	351.4**A**					355.1**B**	355.5**A**	357.5		359.5	357.0	359.2**B**	359.6**A**
11	353.0		353.0	352.5	352.7**B**	353.1**A**					356.8**B**	357.2**A**	362.0		362.0	361.2	361.0**B**	361.4**A**
12					361.3**B**	361.7**A**					365.6**B**	366.0**A**	362.0		370.1	361.5	369.9**B**	370.3**A**
13					356.5**B**	356.9**A**					360.6**B**	361.0**A**	368.0		368.0	364.9	364.7**B**	365.1**A**
14	357.0		357.0	356.0	356.1**B**	356.5**A**					360.1**B**	360.5**A**	364.5		364.5	364.0	364.1**B**	364.5**A**
17					358.7**B**	359.1**A**					362.9**B**	363.3**A**	367.0		369.0	367.0	366.9**B**	367.3**A**
18					357.8**B**	358.2**A**					361.3**B**	361.7**A**	367.5		368.0	365.2	365.0**B**	365.4**A**
19	355.5		358.5	355.5	358.3**B**	358.7**A**	363.0		363.0	363.0	363.0		366.0		366.7	363.0	366.5**B**	366.9**A**
20					360.3**B**	360.7**A**	362.5		364.5	362.5	364.3**B**	364.7**A**	367.5		368.5	366.5	368.3**B**	368.7**A**
21	359.5		367.0**H**	359.5	365.5**B**	365.9**A**	365.5		370.5**H**	365.5	369.5**B**	369.9**A**	370.0		375.0**H**	370.0	373.5**B**	373.9**A**
24	359.0		362.0	359.0	358.8**B**	359.2**A**	362.5		365.0	362.5	362.8**B**	363.2**A**	367.5	368.5	370.0	366.0	366.8**B**	367.2**A**
25	361.0		361.0	351.5	351.3**B**	351.7**A**	356.0		356.5	355.5**L**	355.3**B**	355.7**A**	371.5		371.5	358.0	359.3**B**	359.7**A**
26	352.7		352.7	351.0	351.8**B**	352.2**A**					355.8**B**	356.2**A**	360.0		361.0	359.5	359.8**B**	360.2**A**
27					350.1**B**	350.5**A**					354.1**B**	354.5**A**	358.5		360.5	358.4	358.2**B**	358.6**A**
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31	344.5		346.5	337.1**L**	336.9**B**	337.3**A**					340.9**B**	341.3**A**	356.0		356.0	345.0**L**	344.9**B**	345.3**A**

	February 1987					April 1987				
Mar	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3				361.3**B**	361.7**A**				365.5**B**	365.9**A**
4				367.0**B**	367.4**A**				371.1**B**	371.5**A**
5				364.1**B**	364.5**A**				368.3**B**	368.7**A**
6				364.2**B**	364.6**A**				368.4**B**	368.8**A**
7				366.0**B**	366.4**A**				370.2**B**	370.6**A**
10				363.4**B**	363.7**A**				367.6**B**	368.0**A**
11				365.2**B**	365.6**A**				369.4**B**	369.8**A**
12				374.4**B**	374.8**A**				378.8**B**	379.2**A**
13				368.8**B**	369.2**A**				372.9**B**	373.3**A**
14				368.1**B**	368.5**A**				372.1**B**	372.5**A**
17				370.9**B**	371.3**A**				374.9**B**	375.3**A**
18				369.2**B**	369.6**A**	374.0	374.0**H**	373.2	373.0**B**	373.4**A**
19				370.6**B**	371.0**A**				374.6**B**	375.0**A**
20				372.3**B**	372.7**A**				376.3**B**	376.7**A**
21				377.5**B**	377.9**A**				381.5**B**	381.9**A**
24				370.9**B**	371.3**A**				375.0**B**	375.4**A**
25	374.0	374.0**H**	363.6**L**	363.4**B**	363.8**A**	373.5	373.5	367.7**L**	367.5**B**	367.9**A**
26				363.8**B**	364.2**A**				367.9**B**	368.3**A**
27				362.2**B**	362.6**A**				366.4**B**	366.8**A**
28	**HOLIDAY**					**HOLIDAY**				
31				348.9**B**	349.3**A**				353.0**B**	353.4**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3		426	20	1L		8			455
4	1L	236	14			3			254
5		467	43	1		2			513
6		568	13L						581
7	5H	55L	16						76L
10	4	221	40	1		4			270
11		127	17	2		1L			147
12		560	443			9			1,012
13	1	284	116			2			403
14		164	40	1		2			207
17		331	110			4			445
18		295	35			9		1L	340
19		146	60	2	1L	1			210
20		285	85		2H	4			376
21		267	162	5	1	5			440
24		207	265	2	1	9			484
25		737H	765H	10H	2	10	2H	2H	1,528H
26		323	398	4		5			730
27		310	521			6			837
28	HOLIDAY								
31		221	645	8		22H			896
TOTAL	11	6,230	3,808	37	7	106	2	3	10,204

Open contracts Reported in contracts

Mar	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3		1,132	619L	16L	3L	63L	1L	3L	1,837
4	1L	1,140	619	16	3	65	1	3	1,848
5	1	1,157	626	16	3	66	1	3	1,873
6	1	1,093	633	16	3	66	1	3	1,816
7	5H	1,089	633	16	3	66	1	3	1,816
10	2	1,066	635	16	3	69	1	3	1,795
11	1	1,070	641	18	3	69	1	3	1,806
12	1	1,158H	739	18	3	68	1	3	1,991H
13	1	1,070	759	18	3	68	1	3	1,923
14		1,019	767	19	3	68	1	3	1,880
17		1,031	750	19	3	69	1	3	1,876
18		985	755	19	3	70	1	3	1,836
19		964	778	20	4	71	1	3	1,841
20		883	761	20	5	69	1	3	1,742
21		822	784	22	6H	72	1	3	1,710
24		778	800	22	5	77	1	3	1,686
25		585	762	28	4	79	2H	4H	1,464
26		542	841	29H	4	83	2	4	1,505
27		466	849	29	4	85	2	4	1,439
28	HOLIDAY								
31		209L	1,068H	27	4	88H	2	4	1,402L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

April 1986

Apr	Open		High	Low	Close	
1	332.0		332.0	326.0**L**	331.8**B**	332.2**A**
2	335.0		335.5	335.0	335.0**B**	335.4**A**
3	334.5		334.5	332.0	334.0**B**	334.4**A**
4	332.0		334.9	332.0	334.7**B**	335.1**A**
7	336.0		338.8	336.0	338.8**B**	339.2**A**
8	338.0		339.3	334.5	339.1**B**	339.5**A**
9	337.9		337.9	337.9	338.0**A**	
10					338.1**B**	338.5**A**
11	342.0		345.0	342.0	344.8**B**	345.2**A**
14					341.1**B**	341.5**A**
15	340.0		342.0	340.0	340.6**B**	341.0**A**
16	341.5		341.5	339.5	339.3**B**	339.7**A**
17	340.0		340.0	340.0	340.0	
18	343.5		344.5	343.5	344.3**B**	344.7**A**
21					343.0**B**	343.3**A**
22	346.0		347.7**H**	346.0	347.5**B**	347.9**A**
23	346.5		346.5	346.5	346.1**B**	346.5**A**
24	344.5		345.2	344.5	345.0**B**	345.4**A**
25					344.3**B**	344.7**A**
28						
29						
30						

May 1986

Apr	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23	345.0		346.3**H**	345.0**L**	346.3**B**	346.7**A**
24					346.2**N**	
25					345.3**B**	345.7**A**
28					344.3**B**	344.7**A**
29					345.8**B**	346.2**A**
30					346.8**B**	347.2**A**

June 1986

Apr	Open		High	Low	Close	
1	335.5	335.0	337.0	330.0**L**	336.0	
2	338.0	337.0	340.5	337.0	339.0	
3	338.5	339.0	339.0	335.5	338.0	
4	337.5		339.5	337.0	338.5	338.8
7	338.5		343.0	338.5	342.5	
8	344.5		344.5	336.5	342.5	
9	342.0		343.3	338.5	342.0	
10	340.5		343.0	339.5	341.3**B**	341.8**A**
11	342.8		348.5	342.8	348.0	
14	345.5	345.0	345.5	342.0	344.3	
15	343.5	344.5	347.0	341.0	343.0**B**	343.4**A**
16	343.8	343.5	343.8	339.0	341.5	
17	341.5		343.4	337.5	341.8	
18	343.5	344.0	353.5**H**	343.5	347.0	
21	344.5		346.0	343.0	345.5	345.8
22	346.0		351.0	346.0	350.0	
23	348.0	348.5	349.5	347.3	348.0**B**	348.5**A**
24	347.5		347.5	345.5	347.5	
25	346.0	345.5	348.5	345.5	346.5	
28	345.8		346.5	344.3	345.5	
29	343.5		350.0	343.5	347.3	
30	347.5		348.8	347.5	347.8**B**	348.2**A**

August 1986

Apr	Open		High	Low	Close	
1	340.0		340.5	335.5**L**	339.3**B**	339.7**A**
2	342.5		343.0	342.5	342.8**B**	343.2**A**
3	342.0		342.0	341.8	341.6**B**	342.0**A**
4	340.0		342.5	340.0	342.0**B**	342.4**A**
7	341.5		346.5	341.5	345.6**B**	346.0**A**
8	348.0		348.0	341.0	346.1**B**	346.5**A**
9	342.5		346.0	342.5	345.1**B**	345.5**A**
10	344.0		346.0	344.0	345.5**B**	345.9**A**
11	348.0		352.0	348.0	351.6**B**	352.0**A**
14	348.5		348.5	346.5	347.6**B**	348.0**A**
15	347.0		350.0	345.5	346.8**B**	347.2**A**
16	343.0		345.5	343.0	344.8**B**	345.2**A**
17	344.5		346.0	342.0	344.7**B**	345.1**A**
18	347.5		355.5**H**	347.5	350.1**B**	350.5**A**
21	346.5		349.0	346.5	348.7**B**	349.1**A**
22	349.0	350.0	354.5	349.0	353.1**B**	353.5**A**
23	351.0		352.0	351.0	351.5**B**	351.9**A**
24	350.5	349.5	351.0	349.0	351.0	
25	349.0		351.0	349.0	349.7**B**	350.1**A**
28	348.0		350.0	348.0	348.6**B**	349.0**A**
29	348.0		352.5	348.0	350.3**B**	350.7**A**
30	351.0		351.5	351.0	351.3**B**	351.7**A**

October 1986

Apr	Open		High	Low	Close	
1					342.7**B**	343.1**A**
2	346.5		346.5	346.0	345.8**B**	346.2**A**
3	344.0		345.4	344.0**L**	345.2**B**	345.6**A**
4					345.5**B**	345.9**A**
7					349.4**B**	349.8**A**
8					349.9**B**	350.3**A**
9					348.3**B**	348.7**A**
10					349.2**B**	349.6**A**
11					355.4**B**	355.8**A**
14					351.4**B**	351.8**A**
15					350.6**B**	351.0**A**
16	347.0		348.5	347.0	348.3**B**	348.7**A**
17					347.7**B**	348.1**A**
18	355.0		355.0**H**	353.0	353.6**B**	354.0**A**
21					352.0**B**	352.4**A**
22					356.4**B**	357.0**A**
23					354.9**B**	355.3**A**
24	353.5		354.0	353.5	353.8**B**	354.2**A**
25					353.2**B**	353.6**A**
28					352.2**B**	352.6**A**
29					353.5**B**	353.9**A**
30					354.8**B**	355.2**A**

December 1986

Apr	Open		High	Low	Close	
1	343.5		346.5	341.0**L**	346.3**B**	346.7**A**
2	350.0		350.0	349.5	349.3**B**	349.7**A**
3					348.9**B**	349.3**A**
4	348.7		350.0	348.5	349.3**B**	349.7**A**
7	349.5		353.2	349.5	353.2**B**	353.6**A**
8	355.0		355.0	348.0	353.1**B**	353.5**A**
9	350.5		352.5	350.0	351.8**B**	352.2**A**
10	349.5		353.2	349.5	353.0**B**	353.4**A**
11	354.0		359.4	354.0	359.2**B**	359.6**A**
14	355.0		355.4	352.5	355.2**B**	355.6**A**
15	357.0		357.0	353.5	354.4**B**	354.8**A**
16	350.0		353.0	350.0	352.1**B**	352.5**A**
17	351.5		353.5	348.5	350.9**B**	351.3**A**
18	355.5		361.0**H**	355.2	357.0**B**	357.4**A**
21	353.0		355.5	353.0	355.5**B**	355.9**A**
22	355.5		361.0	355.5	359.7**B**	360.1**A**
23	358.5		358.5	357.0	358.3**B**	358.7**A**
24	357.0		357.4	357.0	357.2**B**	357.6**A**
25	357.8		357.8	356.9	356.7**B**	357.1**A**
28	354.0		356.0	354.0	355.7**B**	356.1**A**
29	360.0		360.0	357.0	357.0**B**	357.4**A**
30	358.0		358.5	357.8	358.3**B**	358.7**A**

February 1987

Apr	Open	High	Low	Close	
1				350.0**B**	350.4**A**
2				352.8**B**	353.2**A**
3				352.7**B**	353.1**A**
4				353.1**B**	353.5**A**
7				357.2**B**	357.6**A**
8				357.5**B**	357.9**A**
9				355.4**B**	355.8**A**
10				356.8**B**	357.2**A**
11				363.0**B**	363.4**A**
14				359.2**B**	359.6**A**
15				358.4**B**	358.8**A**
16				356.0**B**	356.4**A**
17				354.2**B**	354.6**A**
18				360.5**B**	360.9**A**
21				359.1**B**	359.5**A**
22				363.2**B**	363.6**A**
23				361.8**B**	362.2**A**
24				360.7**B**	361.1**A**
25				360.2**B**	360.6**A**
28				359.3**B**	359.7**A**
29				360.8**B**	361.2**A**
30				361.8**B**	362.2**A**

April 1987

Apr	Open	High	Low	Close	
1				353.4**B**	353.8**A**
2	357.0	357.0**H**	356.5**L**	356.3**B**	356.7**A**
3				356.8**B**	357.2**A**
4				356.9**B**	357.3**A**
7				361.2**B**	361.6**A**
8				361.5**B**	361.9**A**
9				358.6**B**	359.0**A**
10				360.8**B**	361.2**A**
11				367.0**B**	367.4**A**
14				363.2**B**	363.6**A**
15				362.4**B**	362.8**A**
16				360.0**B**	360.4**A**
17				357.1**B**	357.5**A**
18				364.3**B**	364.7**A**
21				362.8**B**	363.2**A**
22				367.0**B**	367.4**A**
23				365.3**B**	365.7**A**
24				364.5**B**	364.9**A**
25				363.7**B**	364.1**A**
28				362.8**B**	363.2**A**
29				364.1**B**	364.5**A**
30				365.4**B**	365.8**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	23		716	13		19**H**			771
2	33		176	1**L**	2**H**	8		1**H**	221
3	15		117	1	1**L**				134
4	35		116	6		5			162
7	7		164	7		8			186
8	49		415	11		10			485
9	3		160	11		6			180
10			197	5		6			208
11	4		340	10		7			361
14			206	5		9			220
15	60**H**		335	11		3			409
16	3		230	12	1	6			252
17	15		357	27		14			413
18	8		1,072**H**	114**H**	1	11			1,206**H**
21			331	28		3			362
22	3		518	30		12			563
23	4	2**H**	277	10		3			236
24	2**L**		83**L**	31	1	7			124
25			139	31		2**L**			172
28			153	44		3			200
29			201	4		4			209
30			87	1		10			98**L**
TOTAL	264	2	6,390	413	6	156		1	7,232

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	150**H**		1,329	29**L**	4**L**	87	2**H**	4**L**	1,605**H**
2	129		1,338	29	6	87	2	5**H**	1,596
3	115		1,351	30	7	87	2	5	1,597
4	94		1,356**H**	34	7	85	2	5	1,583
7	79		1,343	40	7	82**L**	2	5	1,558
8	76		1,330	37	7	84	2	5	1,541
9	52		1,319	37	7	82	2	5	1,504
10	51		1,306	36	7	84	2	5	1,491
11	51		1,268	34	7	87	2	5	1,454
14	49		1,264	36	7	89	2	5	1,452
15	39		1,266	41	7	91	2	5	1,451
16	29		1,290	48	8**H**	93	2	5	1,475
17	27		1,306	52	8	92	2	5	1,492
18	12		1,140	93	7	102	2	4	1,360
21	12		1,315	113	7	104**H**	2	4	1,557
22	10		1,262	125	7	101	2	4	1,511
23	10	1**H**	984	127	7	101	2	4	1,236
24	10	1	952	151	6	97	2	4	1,223
25	8	1	916	166	6	97	2	4	1,200
28	6	1	965	169**H**	6	99	2	4	1,252
29	1**L**	1	881	168	6	97	2	4	1,160
30		1	873**L**	169	6	98	2	4	1,153**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

May 1986

May	Open		High	Low	Close	
1					341 6**B**	342 0**A**
2					343 8**B**	344 2**A**
5					343 0**N**	
6					342 3**B**	342 7**A**
7					344 8**B**	345 2**A**
8	345 5		345 5**H**	344 0**L**	343 8**B**	344 2**A**
9	344 0		344 2	344 0	344 0**B**	344 4**A**
12					344 6**B**	345 0**A**
13					343 8**B**	344 2**A**
14					341 6**B**	342 0**A**
15					343 1**B**	343 5**A**
16					342 8**B**	343 2**A**
19					339 3**B**	339 7**A**
20					338 3**B**	338 7**A**
21					338 6**B**	339 0**A**
22					342 3**B**	342 7**A**
23					342 0**N**	
26	**HOLIDAY**					
27					340 8**B**	341 2**A**
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	347 5		348 0	340 5	342 8	
2	342 5	343 0	345 5	342 5	345 0	
5	345 0		345 0	342 8	344 0	
6	341 0		344 5	340 0	344 0	
7	343 7		347 8	343 0	346 0	
8	346 8		347 3	343 5	345 0	
9	345 5		349 0**H**	345 0	345 0	345 3
12	346 0		347 3	344 8	345 3	
13	344 5		345 0	342 5	344 3	
14	344 0		344 0	342 5	342 5	
15	343 0		343 8	342 0	343 8	
16	343 5		344 5	343 0	343 5	
19	342 0		342 0	339 5	339 8	
20	337 0	338 0	339 8	337 0**L**	339 0	
21	338 8		339 8	338 5	339 0	339 3
22	339 8		343 5	339 8	343 0	
23	341 0		343 0	341 0	342 2	
26	**HOLIDAY**					
27	341 5	341 0	342 5	341 0	341 0	342 0
28	342 0		344 6	341 8	341 8	342 0
29	342 0		343 3	341 5	342 8	343 0
30	342 0		343 8	342 0	343 5	

August 1986

May	Open		High	Low	Close	
1	352 0		352 0**H**	344 0	346 1**B**	346 5**A**
2	345 5		348 3	345 5	348 1**B**	348 5**A**
5	348 0		348 0	346 5	347 2**B**	347 6**A**
6	343 0		348 0	342 5	346 9**B**	347 3**A**
7	346 5		351 5	346 5	349 2**B**	349 6**A**
8	350 0		350 0	347 5	347 9**B**	348 3**A**
9	349 5		350 5	348 7	348 5**B**	348 9**A**
12	350 5		350 5	348 5	348 6**B**	349 0**A**
13	347 0		348 5	346 8	347 6**B**	348 0**A**
14	347 5		347 5	346 0	345 8**B**	346 2**A**
15	346 0		347 3	345 5	347 1**B**	347 5**A**
16	347 0	346 5	347 5	346 5	346 8**B**	347 2**A**
19	346 5		346 5	343 0	343 0	
20	341 0		343 0	340 5**L**	342 3**B**	342 7**A**
21	343 0		343 5	342 0	343 0	343 3
22	343 0		347 5	343 0	346 5**B**	346 9**A**
23	345 0		347 0	344 0	345 7**B**	346 1**A**
26	**HOLIDAY**					
27	344 5	345 5	346 5	344 5	344 8**B**	345 2**A**
28	345 9		348 0	345 5	345 7**B**	346 1**A**
29	345 6		347 5	345 6	346 5	
30	347 0		347 5	346 3	346 8**B**	347 2**A**

October 1986

May	Open		High	Low	Close	
1					349 6**B**	350 0**A**
2					351 6**B**	352 0**A**
5					350 8**N**	
6					350 1**B**	350 5**A**
7					352 6**B**	353 0**A**
8	353 5		353 5**H**	351 0	351 0**B**	351 4**A**
9					352 0**B**	352 4**A**
12					352 1**B**	352 5**A**
13					351 1**B**	351 5**A**
14					349 3**B**	349 7**A**
15					350 6**B**	351 0**A**
16					350 3**B**	350 7**A**
19	347 0		347 0	346 8	346 6**B**	347 0**A**
20	345 5		346 0	345 5**L**	345 3**B**	345 7**A**
21	345 5		346 5	345 5	346 3**B**	346 7**A**
22	347 5		350 4	347 5	350 2**B**	350 6**A**
23	348 5		351 5	348 5	349 4**B**	349 8**A**
26	**HOLIDAY**					
27					348 3**B**	348 7**A**
28					349 7**B**	350 1**A**
29					350 1**B**	350 5**A**
30					350 0**B**	350 4**A**

December 1986

May	Open		High	Low	Close	
1	355 5		355 5	350 5	353 1**B**	353 5**A**
2	352 0	353 0	355 5	352 0	355 1**B**	355 5**A**
5	354 5		355 5	353 5	354 1**B**	354 5**A**
6	349 5		354 0	349 5	353 6**B**	354 0**A**
7	354 5		357 0	353 5	356 0**B**	356 4**A**
8	356 0		357 0	354 5	354 6**B**	355 0**A**
9	355 0		359 0**H**	355 0	355 5**B**	355 9**A**
12	356 5		357 0	355 0	355 6**B**	356 0**A**
13	355 0	355 5	355 5	354 0	354 6**B**	355 0**A**
14	353 0		353 5	353 0	352 8**B**	353 2**A**
15	352 0		354 3	352 0	354 1**B**	354 5**A**
16	354 0		354 6	354 0	353 8**B**	354 2**A**
19	353 5		353 5	350 0	350 2**B**	350 6**A**
20	348 0		350 0	348 0**L**	349 0**B**	349 4**A**
21	349 0		350 3	349 0	349 8**B**	350 2**A**
22	352 0		354 1	351 5	353 9**B**	354 3**A**
23	352 0		353 5	351 5	353 0**B**	353 4**A**
26	**HOLIDAY**					
27	352 0		353 0	352 0	351 8**B**	352 2**A**
28	353 0		355 0	352 5	353 4**B**	353 8**A**
29	353 0		354 5	353 0	353 9**B**	354 3**A**
30	354 0		355 0	353 7	353 5**B**	353 9**A**

February 1987

May	Open		High	Low	Close	
1					356 6**B**	357 0**A**
2					358 6**B**	359 0**A**
5					357 8**N**	
6					357 3**B**	357 7**A**
7					359 5**B**	359 9**A**
8					358 3**B**	358 7**A**
9					359 0**B**	359 4**A**
12					359 1**B**	359 5**A**
13					358 1**B**	358 5**A**
14					356 3**B**	356 7**A**
15					357 6**B**	358 0**A**
16					357 3**B**	357 7**A**
19					353 7**B**	354 1**A**
20					352 8**B**	353 2**A**
21					353 3**B**	353 7**A**
22					357 6**B**	358 0**A**
23					356 6**B**	357 0**A**
26	**HOLIDAY**					
27					355 3**B**	355 7**A**
28	358 0		358 0**H**	357 3**L**	357 1**B**	357 5**A**
29					357 7**B**	358 1**A**
30					357 2**B**	357 6**A**

April 1987

May	Open		High	Low	Close	
1					360 1**B**	360 5**A**
2					361 1**B**	361 5**A**
5					361 3**N**	
6					360 8**B**	361 2**A**
7					363 0**B**	363 4**A**
8					361 5**B**	361 9**A**
9	364 0		364 0**H**	362 7	362 5**B**	362 9**A**
12					362 6**B**	363 0**A**
13	361 0		361 8	361 0	361 6**B**	362 0**A**
14					359 8**B**	360 2**A**
15					361 1**B**	361 5**A**
16					360 8**B**	361 2**A**
19					357 7**B**	358 1**A**
20					356 3**B**	356 7**A**
21					356 8**B**	357 2**A**
22					361 3**B**	361 7**A**
23					360 2**B**	360 6**A**
26	**HOLIDAY**					
27					358 8**B**	359 2**A**
28	360 0		361 0	360 0**L**	360 8**B**	361 2**A**
29					361 7**B**	362 1**A**
30					360 8**B**	361 2**A**

June 1987

May	Open		High	Low	Close	
1	368 0		368 0**H**	363 8	363 6**B**	364 0**A**
2					364 6**B**	365 0**A**
5					364 8**N**	
6					364 5**B**	364 9**A**
7					366 6**B**	367 0**A**
8					365 0**B**	365 4**A**
9					366 0**B**	366 4**A**
12					366 1**B**	366 5**A**
13					365 1**B**	365 5**A**
14					363 3**B**	363 7**A**
15					364 6**B**	365 0**A**
16					364 3**B**	364 7**A**
19					361 4**B**	361 8**A**
20	360 0		360 3	360 0**L**	360 1**B**	360 5**A**
21	360 0		360 5	360 0	360 3**B**	360 7**A**
22					365 0**B**	365 4**A**
23					363 8**B**	364 2**A**
26	**HOLIDAY**					
27					362 3**B**	362 7**A**
28	366 0		366 0	364 9	364 5**B**	364 9**A**
29					365 7**B**	366 1**A**
30	367 0		367 0	367 0	367 0	

August 1987

May	Open		High	Low	Close	
1						
2						
5						
6						
7						
8						
9						
12						
13	372 0		372 0**H**	368 8**L**	368 6**B**	369 0**A**
14					366 8**B**	367 2**A**
15					368 1**B**	368 5**A**
16					367 8**B**	368 2**A**
19					365 0**B**	365 4**A**
20					364 3**B**	364 7**A**
21					363 8**B**	364 2**A**
22					368 7**B**	369 1**A**
23					367 5**B**	367 9**A**
26	**HOI 'DAY**					
27					365 8**B**	366 2**A**
28					368 4**B**	368 8**A**
29					369 7**B**	370 1**A**
30	370 5		370 5	370 0	369 8**B**	370 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

May	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1		406	26		10			1**L**		443
2		379	95		23					497
5		579**H**	19		4					602**H**
6		195	12		7					214
7		342	14		12					368
8		298	5**L**	1**L**	7					311
9	3**H**	455	22		9		1**H**			490
12		147	33		1**L**					181
13		146	374**H**		6		1		1**H**	528
14		184	43		81**H**					308
15		82	13		35					130
16		41**L**	12		8					61**L**
19		220	76	1	28					325
20		163	76	2**H**	34			2**H**		277
21		66	37	2	9			2		116
22		150	86	2	9					247
23		92	60	2	12					166
26	**HOLIDAY**									
27		120	54		39					213
28		208	119		39	1**H**	1	2		370
29		194	101		24					319
30		101	176		14			1	1	293
TOTAL	3	4,568	1,453	10	411	1	3	8	2	6,459

Open contracts Reported in contracts

May	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1		1,019	180**L**	6**L**	99**L**	2**L**	4**L**	1**L**		1,311
2		871	260	6	107	2	4	1		1,251
5		1,119	262	6	106	2	4	1		1,500
6		1,136**H**	266	6	112	2	4	1		1,527
7		1,099	270	6	108	2	4	1		1,490
8		1,055	274	7	109	2	4	1		1,452
9	3**H**	816	293	7	110	2	5**H**	1		1,237
12		792	296	7	110	2	5	1		1,213**L**
13		853	590	7	112	2	5	1	1**L**	1,571
14		805	565	7	183	2	5	1	1	1,569
15		788	567	7	201	2	5	1	1	1,572
16		780	570	7	205	2	5	1	1	1,571
19		762	623	7	219	2	5	1	1	1,620
20		742	636	8	230	2	5	2	1	1,626**H**
21		726	643	9	235	2	5	3	1	1,624
22		651	627	9	236	2	5	3	1	1,534
23		625	629	10**H**	234	2	5	3	1	1,509
26	**HOLIDAY**									
27		582	652	10	264	2	5	3	1	1,519
28		520	662	10	295	3**H**	5	4	1	1,500
29		435	667	10	310	3	5	4	1	1,435
30		330**L**	676**H**	10	317**H**	3	5	5**H**	2**H**	1,348

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

June 1986

Jun	Open		High	Low	Close	
2	342 8		343 5	341 5	342 5	
3	342 5		343 0	342 0	342 1**B**	342 5**A**
4	341 0		342 5	340 5	341 0	
5	343 0		344 0	341 0	341 5	
6	342 0		342 0	341 6	341 4**B**	341 8**A**
9	342 0		352 0**H**	341 8	352 0	
10	349 0		349 0	348 0	348 3**B**	348 7**A**
11	348 0		351 5	348 0	348 3**B**	348 7**A**
12	349 5		349 5	346 4	346 2**B**	346 6**A**
13	347 5		347 5	345 3	345 1**B**	345 5**A**
16	339 0		340 0	334 0**L**	333 8**B**	334 2**A**
17	337 0		337 0	336 5	336 3**B**	336 7**A**
18	339 0		339 0	337 0	336 8**B**	337 2**A**
19					337 3**B**	337 7**A**
20	340 0		340 0	340 0	339 8**B**	340 2**A**
23	340 5		340 5	340 0	340 3**B**	340 7**A**
24	343 0		343 0	342 5	342 3**B**	342 7**A**
25	344 0		344 5	344 0	344 3**B**	344 7**A**
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26	343 0		343 0**H**	343 0**L**	342 8**B**	343 2**A**
27					342 8**B**	343 2**A**
30					343 3**B**	343 7**A**

August 1986

Jun	Open		High	Low	Close	
2	346 0		346 5	344 5	345 1**B**	345 5**A**
3	345 5		345 8	344 5	345 0**B**	345 5**A**
4	345 0		345 5	343 8	344 3	
5	345 0		345 8	344 3	344 4**B**	344 8**A**
6	345 0		345 4	344 6	344 5**B**	344 9**A**
9	345 0		355 0**H**	344 2	355 0	
10	352 5		353 0	350 5	351 3**B**	351 8**A**
11	352 0		354 5	350 5	351 3**B**	351 8**A**
12	352 5		353 5	348 5	349 3	349 5
13	350 0		351 0	348 0	348 3	
16	349 0		349 0	336 0**L**	337 0	
17	337 5	338 0	339 9	337 0	338 8**B**	339 2**A**
18	340 5		341 8	340 0	340 0	
19	340 5		342 0	339 0	340 8	
20	340 5		343 5	340 5	342 8	
23	342 5		343 7	342 5	343 3	
24	342 0		345 5	342 0	345 1	
25	345 5		347 5	345 5	346 9	347 0
26	347 0		347 5	346 0	346 8	
27	346 5		347 5	345 0	346 8	
30	348 0	349 0	350 5	347 0	347 5	

October 1986

Jun	Open		High	Low	Close	
2					348 4**B**	348 8**A**
3					348 8**B**	349 2**A**
4					347 6**B**	348 0**A**
5					347 9**B**	348 3**A**
6					347 9**B**	348 3**A**
9	354 5		358 8**H**	354 5	358 6**B**	359 0**A**
10					355 0**B**	355 4**A**
11					355 0**B**	355 4**A**
12					352 9**B**	353 3**A**
13					351 8**B**	352 2**A**
16	340 0		340 5	340 0**L**	340 3**B**	340 7**A**
17					342 3**B**	342 7**A**
18					343 3**B**	343 7**A**
19					344 1**B**	344 5**A**
20					346 3**B**	346 7**A**
23					346 1**B**	346 5**A**
24	347 0		348 6	347 0	348 4**B**	348 8**A**
25					350 3**B**	350 7**A**
26					350 1**B**	350 5**A**
27					350 1**B**	350 5**A**
30					350 8**B**	351 2**A**

December 1986

Jun	Open		High	Low	Close	
2	354 5		354 5	352 0	352 1**B**	352 5**A**
3	352 0		352 5	351 5	352 3**B**	352 7**A**
4	351 0		353 0	351 0	351 1**B**	351 5**A**
5	352 0		352 0	352 0	352 0	
6	353 0		353 0	351 7	351 5**B**	351 9**A**
9	353 5		363 0**H**	353 5	363 0	
10	360 0	360 5	361 0	358 5	358 7**B**	359 1**A**
11	360 0		361 5	358 5	358 7**B**	359 1**A**
12	360 0		360 0	356 5	356 6**B**	357 0**A**
13	357 5		358 5	355 7	355 5**B**	355 9**A**
16	354 5		354 5	343 5**L**	343 8**B**	344 2**A**
17	344 0	343 5	346 5	343 5	345 5**B**	345 9**A**
18	347 0		349 0	347 0	346 8**B**	347 2**A**
19	347 0	347 5	348 5	346 0	347 6**B**	348 0**A**
20					349 8**B**	350 2**A**
23	349 5		349 6	349 5	349 4**B**	349 8**A**
24	351 0		352 5	350 0	351 6**B**	352 0**A**
25	353 5		354 0	352 5	353 5**B**	353 9**A**
26	354 0		354 0	353 0	352 8**B**	353 2**A**
27	353 0		353 5	352 0	353 1**B**	353 5**A**
30	356 0		357 0	354 0	354 1**B**	354 5**A**

February 1987

Jun	Open		High	Low	Close	
2					356 1**B**	356 5**A**
3					355 8**B**	356 2**A**
4					354 6**B**	355 0**A**
5					355 8**B**	356 2**A**
6					355 4**B**	355 8**A**
9					366 6**B**	367 0**A**
10					362 4**B**	362 8**A**
11					362 4**B**	362 8**A**
12					360 3**B**	360 7**A**
13					359 2**B**	359 6**A**
16	350 0		350 0**H**	347 5**L**	347 3**B**	347 7**A**
17	348 5		349 3	348 5	349 1**B**	349 5**A**
18					350 3**B**	350 7**A**
19					351 0**B**	351 4**A**
20					353 6**B**	354 0**A**
23					353 3**B**	353 7**A**
24					355 4**B**	355 8**A**
25					357 3**B**	357 9**A**
26					357 1**B**	357 5**A**
27					357 1**B**	357 5**A**
30					357 8**B**	358 2**A**

April 1987

Jun	Open		High	Low	Close	
2					359 8**B**	360 2**A**
3					359 3**B**	359 7**A**
4					358 1**B**	358 5**A**
5					359 8**B**	360 2**A**
6					359 2**B**	359 6**A**
9					370 3**B**	370 7**A**
10					366 1**B**	366 5**A**
11					366 1**B**	366 5**A**
12					364 5**B**	364 9**A**
13					362 9**B**	363 3**A**
16					350 8**B**	351 2**A**
17					352 5**B**	352 9**A**
18					353 8**B**	354 2**A**
19					354 1**B**	354 5**A**
20					357 1**B**	357 5**A**
23					356 4**B**	356 8**A**
24					359 4**B**	359 8**A**
25					361 3**B**	361 9**A**
26	360 0		360 8**H**	360 0**L**	360 6**B**	361 0**A**
27					360 6**B**	361 0**A**
30					361 3**B**	361 7**A**

June 1987

Jun	Open		High	Low	Close	
2					364 6**B**	365 0**A**
3					362 8**B**	363 2**A**
4					361 6**B**	362 0**A**
5					363 8**B**	364 2**A**
6					363 1**B**	363 5**A**
9					373 9**B**	374 3**A**
10					369 8**B**	370 2**A**
11					369 8**B**	370 2**A**
12	372 0		372 0**H**	368 4**L**	368 2**B**	368 6**A**
13					366 6**B**	367 0**A**
16					354 3**B**	354 7**A**
17					356 0**B**	356 4**A**
18					357 3**B**	357 7**A**
19					357 3**B**	357 7**A**
20					360 3**B**	360 7**A**
23					359 8**B**	360 2**A**
24					362 8**B**	363 2**A**
25					364 8**B**	365 2**A**
26					364 3**B**	364 7**A**
27					364 1**B**	364 5**A**
30					364 8**B**	365 2**A**

August 1987

Jun	Open		High	Low	Close	
2					367 8**B**	368 2**A**
3					366 3**B**	366 7**A**
4					365 1**B**	365 5**A**
5					367 8**B**	368 2**A**
6					367 4**B**	367 8**A**
9					377 7**B**	378 1**A**
10					373 5**B**	373 9**A**
11					373 5**B**	373 9**A**
12					371 9**B**	372 3**A**
13					370 3**B**	370 7**A**
16					357 8**B**	358 2**A**
17					359 8**B**	360 2**A**
18					360 8**B**	361 2**A**
19					361 1**B**	361 5**A**
20					364 1**B**	364 5**A**
23					363 6**B**	364 0**A**
24					366 4**B**	366 8**A**
25					368 8**B**	369 2**A**
26					368 1**B**	368 5**A**
27					368 1**B**	368 5**A**
30					368 8**B**	369 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
2	18		77		15					110
3	52		62		27					141
4	29		118		7					154
5	233**H**		267		1**L**					501
6	11		57		5					73
9	47		681	2**H**	84					814
10	27		943**H**		34					1,004**H**
11	11		392		97					500
12	37		544		10			1**H**		592
13	5		95		7					107
16	29		735	2	97	1**L**				864
17	6		682		73	2**H**				763
18	1**L**		119		56					176
19			144		6					150
20	10		64							74
23	2		86		5					93
24	30		249	2	27					308
25	7		157		115**H**					279
26		9**H**	51**L**		5		1**H**			66**L**
27			119		20					139
30			146		26					172
TOTAL	555	9	5,788	6	717	3	1	1		7,080

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
2	307**H**		679	10**L**	324	3**L**	5**L**	5**H**	2**H**	1,335
3	264		696	10	319	3	5	5	2	1,304
4	251		698	10	320	3	5	5	2	1,294
5	158		713	10	320	3	5	5	2	1,216
6	128		709	10	315	3	5	5	2	1,177
9	127		696	11**H**	351	3	5	5	2	1,200
10	75		852	11	320	3	5	5	2	1,273
11	67		933**H**	11	335	3	5	5	2	1,361**H**
12	85		812	11	335	3	5	5	2	1,258
13	49		800	11	335	3	5	5	2	1,210
16	35		724	10	322	4	5	5	2	1,107
17	26		652	10	300	5**H**	5	5	2	1,005
18	26		642**L**	10	294	5	5	5	2	989**L**
19	25		673	10	292**L**	5	5	5	2	1,017
20	24		668	10	292	5	5	5	2	1,011
23	19		680	10	296	5	5	5	2	1,022
24	7		767	10	303	5	5	5	2	1,104
25	2**L**		783	10	385	5	5	5	2	1,197
26		9**H**	801	10	385	5	6**H**	5	2	1,223
27		9	820	10	383	5	6	5	2	1,240
30			804	10	389**H**	5	6	5	2	1,221

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

July 1986

Jul	Open		High	Low	Close	
1					342 8**B**	343 2**A**
2					342 8**B**	343 2**A**
3					342 8**B**	343 2**A**
4	**HOLIDAY**					
7					342 8**B**	343 2**A**
8					349 8**B**	350 2**A**
9					348 4**B**	348 8**A**
10	346 0		348 0	346 0	347 8**B**	348 2**A**
11					346 4**B**	346 8**A**
14					345 3**B**	345 7**A**
15	345 7		348 9	345 7**L**	348 7**B**	349 1**A**
16					347 3**B**	347 7**A**
17					348 8**B**	349 2**A**
18	347 5		355 8**H**	347 5	355 6**B**	356 0**A**
21					354 8**B**	355 2**A**
22					352 6**B**	353 0**A**
23					346 8**B**	347 2**A**
24					347 8**B**	348 2**A**
25					346 8**B**	347 2**A**
28					354 3**B**	354 7**A**
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	348 0	348 3	348 3	344 0	345 3	345 5
2	345 5		345 5	343 0**L**	344 8	
3	345 5		346 0	344 8	346 0	
4	**HOLIDAY**					
7	346 0		346 8	345 4	346 0	
8	348 5	350 0	352 0	348 5	351 3**B**	351 7**A**
9	351 5		351 8	348 5	349 5**B**	349 8**A**
10	349 0		349 0	347 5	349 0	
11	349 0		349 5	347 3	347 6	
14	346 7	346 5	347 3	346 0	346 3	
15	347 0		350 5	346 8	349 3**B**	349 5**A**
16	350 0		350 0	348 0	348 8	
17	348 0		349 0	347 5	349 0	
18	348 5		357 5	348 3	357 0	
21	355 5		356 3	354 3	355 8**B**	356 2**A**
22	355 5		355 5	353 2	353 0**B**	353 4**A**
23	351 0		351 0	344 0	347 8**B**	348 2**A**
24	348 5		350 3	348 0	348 5**B**	349 0**A**
25	349 5		350 3	347 5	347 3**B**	347 7**A**
28	353 0		356 5	353 0	355 0**B**	355 4**A**
29	353 5		353 5	351 5	351 8**B**	352 2**A**
30	351 0		353 0	351 0	351 5	351 1
31	359 0		365 0**H**	358 0	362 4**B**	362 8**A**

October 1986

Jul	Open		High	Low	Close	
1	351 0		351 0	349 0**L**	348 8**B**	349 2**A**
2					348 1**B**	348 5**A**
3					349 3**B**	349 7**A**
4	**HOLIDAY**					
7					349 3**B**	349 7**A**
8	353 5		355 0	353 0	354 8**B**	355 2**A**
9	353 0		353 1	352 5	352 9**B**	353 3**A**
10	353 0		353 0	351 0	352 3**B**	352 7**A**
11					350 9**B**	351 3**A**
14	350 0		350 0	349 8	349 6**B**	350 0**A**
15					352 7**B**	353 1**A**
16					352 0**B**	352 4**A**
17					351 8**B**	352 2**A**
18	359 0		360 5	359 0	360 3**B**	360 7**A**
21	359 5		360 0	359 0	359 5**B**	359 9**A**
22	359 0		359 0	356 7	356 5**B**	356 9**A**
23	355 0		355 0	349 0	351 5**B**	351 8**A**
24	352 0		353 5	352 0	352 1**B**	352 5**A**
25					351 0**B**	351 4**A**
28					358 6**B**	359 0**A**
29	356 0		356 5	355 0	354 8**B**	355 2**A**
30	355 5		356 0	354 5	354 8**B**	355 2**A**
31	364 0		368 0**H**	362 5	366 3**B**	366 7**A**

December 1986

Jul	Open		High	Low	Close	
1	354 0		354 5	350 5	352 1**B**	352 5**A**
2	350 0		351 5	350 0**L**	351 2**B**	351 6**A**
3	351 0		352 5	351 0	352 3**B**	352 7**A**
4	**HOLIDAY**					
7	351 0		353 5	351 0	352 3**B**	352 7**A**
8	358 0		359 0	355 5	358 3**B**	358 7**A**
9	358 5		358 5	355 5	356 4**B**	356 8**A**
10	356 0		356 0	355 0	356 0**A**	
11	356 0		356 3	354 0	354 4**B**	354 8**A**
14	352 5		354 0	352 5	353 5	
15	354 5		357 5	354 0	356 0	
16	357 0		357 0	354 5	355 9**B**	356 0**A**
17	354 0		355 5	354 0	355 0**B**	355 4**A**
18	355 5		364 5	355 5	364 0	
21	362 5	363 0	363 5	361 0	362 8**B**	363 2**A**
22	362 5		362 5	360 0	359 8**B**	360 2**A**
23	358 9		358 9	350 5	354 5	
24	354 5		357 0	354 5	355 6**B**	356 0**A**
25	356 5		357 0	354 5	354 5	
28	360 0		363 0	360 0	362 0	
29	360 5		360 5	358 0	358 5**B**	359 0**A**
30	358 5		359 8	358 0	358 5	
31	368 0		371 5**H**	365 0	370 0	

February 1987

Jul	Open		High	Low	Close	
1					355 6**B**	356 0**A**
2					355 1**B**	355 5**A**
3					356 3**B**	356 7**A**
4	**HOLIDAY**					
7					356 3**B**	356 7**A**
8					361 8**B**	362 2**A**
9					359 9**B**	360 3**A**
10					359 3**B**	359 7**A**
11					357 9**B**	358 3**A**
14					356 8**B**	357 2**A**
15					359 3**B**	359 7**A**
16					359 1**B**	359 5**A**
17					358 2**B**	358 6**A**
18					367 1**B**	367 5**A**
21					366 3**B**	366 7**A**
22					363 3**B**	363 7**A**
23					357 8**B**	358 2**A**
24					359 1**B**	359 5**A**
25					357 8**B**	358 2**A**
28	365 0		365 6	365 0	365 4**B**	365 8**A**
29	362 5		362 5	362 2**L**	362 0**B**	362 4**A**
30					361 3**B**	361 7**A**
31	370 0		373 5**H**	370 0	373 2**B**	373 6**A**

April 1987

Jul	Open		High	Low	Close	
1					359 1**B**	359 5**A**
2					358 6**B**	359 0**A**
3					360 3**B**	360 7**A**
4	**HOLIDAY**					
7					359 8**B**	360 2**A**
8					365 3**B**	365 7**A**
9					363 4**B**	363 8**A**
10					362 8**B**	363 2**A**
11					361 4**B**	361 8**A**
14					360 3**B**	360 7**A**
15					362 8**B**	363 2**A**
16					362 0**B**	362 4**A**
17					361 3**B**	361 7**A**
18					370 6**B**	371 0**A**
21					369 9**B**	370 3**A**
22					368 8**B**	369 2**A**
23					361 3**B**	361 7**A**
24					362 6**B**	363 0**A**
25					361 3**B**	361 7**A**
28					369 0**B**	369 4**A**
29					365 7**B**	366 1**A**
30					364 8**B**	365 2**A**
31					376 8**B**	377 2**A**

June 1987

Jul	Open		High	Low	Close	
1					362 8**B**	363 2**A**
2					362 1**B**	362 5**A**
3					363 8**B**	364 2**A**
4	**HOLIDAY**					
7					363 3**B**	363 7**A**
8					368 8**B**	369 2**A**
9					366 9**B**	367 3**A**
10					366 3**B**	366 7**A**
11					364 9**B**	365 3**A**
14					363 8**B**	364 2**A**
15					366 3**B**	366 7**A**
16					365 5**B**	365 9**A**
17					364 5**B**	364 9**A**
18					374 3**B**	374 7**A**
21					373 3**B**	373 7**A**
22					370 3**B**	370 7**A**
23					364 8**B**	365 2**A**
24					366 1**B**	366 5**A**
25					364 8**B**	365 2**A**
28					372 6**B**	373 0**A**
29					369 5**B**	369 9**A**
30					368 3**B**	368 7**A**
31					380 3**B**	380 7**A**

August 1987

Jul	Open		High	Low	Close	
1					366 8**B**	367 2**A**
2					365 8**B**	366 2**A**
3					367 8**B**	368 2**A**
4	**HOLIDAY**					
7					366 8**B**	367 2**A**
8					372 8**B**	373 2**A**
9					370 4**B**	370 8**A**
10					369 8**B**	370 2**A**
11					368 4**B**	368 8**A**
14					367 3**B**	367 7**A**
15					369 8**B**	370 2**A**
16					369 0**B**	369 4**A**
17					368 0**B**	368 4**A**
18					377 6**B**	378 0**A**
21					376 8**B**	377 2**A**
22					373 8**B**	374 2**A**
23					368 3**B**	368 7**A**
24					369 6**B**	370 0**A**
25					368 3**B**	368 7**A**
28					376 2**B**	376 6**A**
29					373 2**B**	373 6**A**
30					371 8**B**	372 2**A**
31					383 8**B**	384 2**A**

October 1987

Jul	Open		High	Low	Close	
1						
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						
31	389 0		389 0**H**	389 0**L**	389 0	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1		115	1**L**	11						127
2		87		39						126
3		19**L**		7**L**						26**L**
4	**HOLIDAY**									
7		69		7						76
8		981**H**	5	63						1.049
9		232	2	56						290
10	1**L**	216	10	119						346
11		141		15						156
14		85	1	9						95
15	6**H**	196		35						237
16		154		73						227
17		61		36						97
18	4	221	3	180						408
21		249	231**H**	512						992
22		56	40	65						161
23		497	3	425						925
24		31	1	76						108
25		78		48						126
28		109		242	1**L**					352
29		31	6	111	1					149
30		121	4	168						293
31		82	18	1.021**H**	3**H**				1**H**	1.125**H**
TOTAL	11	3.831	325	3.318	5	-			1	7.491

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1		801	10**L**	395**L**	5**L**	6**H**	5**H**	2**H**		1.224
2		817**H**	10	415	5	6	5	2		1.260
3		817	10	420	5	6	5	2		1.265
4	**HOLIDAY**									
7		813	10	420	5	6	5	2		1.261
8		546	15	437	5	6	5	2		1.016
9		489	15	418	5	6	5	2		940
10	1**L**	497	22	416	5	6	5	2		954
11		475	22	413	5	6	5	2		928
14		459	23	413	5	6	5	2		913
15	6**H**	438	23	418	5	6	5	2		903**L**
16		457	23	471	5	6	5	2		969
17		433	23	498	5	6	5	2		972
18	4	481	24	567	5	6	5	2		1.094
21		459	238	861	5	6	5	2		1.576
22		454	238	858	5	6	5	2		1.568
23		394	239	803	5	6	5	2		1.454
24		382	239	798	5	6	5	2		1.437
25		369	239	801	5	6	5	2		1.427
28		320	239	893	5	6	5	2		1.470
29		317	242	873	6	6	5	2		1.451
30		271	242	947	6	6	5	2		1.479
31		182**L**	252**H**	1.213**H**	8**H**	6	5	2	1**H**	1.669**H**

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

August 1986

Aug	Open		High	Low	Close	
1	360 0		363 5	358 0**L**	360 1**B**	360 5**A**
4	360 0	360 5	361 0	358 5	359 8**B**	360 2**A**
5	359 0		362 0	359 0	358 8**B**	359 2**A**
6	362 0		363 0	360 0	360 1**B**	360 5**A**
7	363 0		363 0	362 5	362 3**B**	362 7**A**
8	371 5		376 0	371 5	375 3**B**	375 7**A**
11	392 0		397 0**H**	387 0	391 1**B**	391 5**A**
12	382 0		387 0	382 0	384 8**B**	385 2**A**
13					381 0**B**	381 4**A**
14					386 6**B**	387 0**A**
15	383 5		384 0	382 0	382 7**B**	383 5**A**
18	378 0		378 0	375 5	375 3**B**	375 7**A**
19	375 0		378 0	374 0	373 8**B**	374 2**A**
20					379 6**B**	380 0**A**
21	381 5		386 5	381 5	386 3**B**	386 7**A**
22	386 0		386 0	372 0	373 0**B**	373 5**A**
25	376 5		380 8	376 5	380 8**B**	381 2**A**
26	381 5		382 5	380 0	380 4**B**	380 8**A**
27						
28						
29						

October 1986

Aug	Open		High	Low	Close	
1	365 0		366 5	361 0**L**	364 1**B**	364 5**A**
4	362 5		364 0	362 5	363 2**B**	363 6**A**
5	361 0		366 5	361 0	362 3**B**	362 7**A**
6	366 5		366 5	363 5	364 2**B**	364 6**A**
7	365 5		366 5	365 5	366 0**B**	366 4**A**
8	374 0		380 0	371 0	379 5	
11	393 0	394 5	400 0**H**	390 0	394 6**B**	395 0**A**
12	386 0		391 0	386 0	388 8**B**	389 2**A**
13	394 0		395 0	383 0	388 1**B**	388 5**A**
14	386 0		390 8	386 0	390 6**B**	391 0**A**
15	385 0		388 0	384 0	385 8**B**	386 2**A**
18	381 0		381 0	379 0	379 5	379 0
19	376 5		381 0	376 5	377 8**B**	378 2**A**
20	382 0		382 8	380 0	382 6**B**	383 0**A**
21	386 5		387 0	386 0	386 8**B**	387 2**A**
22	389 0		390 0	375 5	375 3**B**	375 7**A**
25	379 0		384 0	379 0	383 3**B**	383 7**A**
26	384 0		365 0	382 0	382 4**B**	382 8**A**
27	383 0		383 6	382 5	383 6**B**	384 0**A**
28	386 5		390 5	386 5	389 1**B**	389 5**A**
29	387 0		390 3	385 0	390 3**B**	390 7**A**

December 1986

Aug	Open		High	Low	Close	
1	368 0		371 0	363 5**L**	367 5	368 0
4	366 5		368 5	365 5	367 0	
5	365 0		369 5	364 3	366 0	
6	368 5		370 5	366 5	367 8**B**	368 0**A**
7	368 5	369 0	370 5	368 0	369 5**B**	369 8**A**
8	376 5		384 0	374 0	383 0	
11	398 5	399 0	404 5**H**	393 0	398 5	399 0
12	390 0	391 5	394 5	390 0	392 1	392 8
13	398 0	398 5	400 0	386 0	392 0	
14	391 0		395 0	390 0	394 3	
15	394 0		394 0	387 0	389 5	
18	385 0		385 0	381 5	382 5	
19	380 5	380 0	385 0	378 0	381 5	
20	385 5		387 0	383 0	386 3	
21	386 0		391 5	384 5	390 5	
22	392 5	392 0	394 0	377 5	379 0	
25	382 0		388 0	382 0	387 0	
26	386 0		389 0	383 5	386 0	386 3
27	362 5	383 5	387 5	382 5	387 0**B**	387 5**A**
28	390 0		395 0	389 5	392 8	
29	395 5		395 8	387 0	394 0	

February 1987

Aug	Open		High	Low	Close	
1	370 0		371 3	369 0**L**	371 1**B**	371 5**A**
4					370 3**B**	370 7**A**
5					369 3**B**	369 7**A**
6					371 2**B**	371 6**A**
7					372 8**B**	373 2**A**
8					386 5**B**	386 9**A**
11	398 5		405 0**H**	398 5	402 6**B**	403 0**A**
12					395 8**B**	396 2**A**
13					395 3**B**	395 7**A**
14	394 5		397 8	394 0	397 6**B**	398 0**A**
15					392 8**B**	393 2**A**
18					385 8**B**	386 2**A**
19					384 8**B**	385 2**A**
20					389 6**B**	390 0**A**
21					393 8**B**	394 2**A**
22					382 3**B**	382 7**A**
25					390 3**B**	390 7**A**
26	390 5		392 5	388 5	389 4**B**	389 8**A**
27					390 6**B**	391 0**A**
28					396 1**B**	396 5**A**
29	399 0		399 0	392 5	397 3**B**	397 7**A**

April 1987

Aug	Open		High	Low	Close	
1					374 6**B**	375 0**A**
4					373 8**B**	374 2**A**
5					371 8**B**	372 2**A**
6					374 7**B**	375 1**A**
7					375 9**B**	376 3**A**
8	388 0		390 5	388 0	390 2**B**	390 6**A**
11	409 0		409 0**H**	401 0	406 6**B**	407 0**A**
12					399 3**B**	399 7**A**
13					398 6**B**	399 0**A**
14					401 3**B**	401 7**A**
15					396 3**B**	396 7**A**
18					389 3**B**	389 7**A**
19					388 3**B**	388 7**A**
20	392 0		393 5	391 0	393 1**B**	393 5**A**
21					397 3**B**	397 7**A**
22	397 5		398 5	386 2**L**	385 8**B**	386 2**A**
25	393 5		393 8	393 5	393 8**B**	394 2**A**
26					392 9**B**	393 3**A**
27	391 0		394 3	391 0	394 1**B**	394 5**A**
28	398 0		399 6	397 0	399 6**B**	400 0**A**
29	403 0		403 0	396 0	400 8**B**	401 2**A**

June 1987

Aug	Open		High	Low	Close	
1	381 5		382 0	376 0**L**	378 1**B**	378 5**A**
4					377 3**B**	377 7**A**
5					375 3**B**	375 7**A**
6	379 0		379 0	378 4	378 2**B**	378 6**A**
7	380 5		380 5	379 6	379 4**B**	379 8**A**
8					393 9**B**	394 3**A**
11					410 6**B**	411 0**A**
12					402 8**B**	403 2**A**
13	403 0		404 0	402 0	402 1**B**	402 5**A**
14	403 5		405 5**H**	403 5	405 0**B**	405 4**A**
15	401 0		402 0	400 2	400 0**B**	400 4**A**
18					392 3**B**	392 7**A**
19	391 5		395 0	390 5	391 8**B**	392 2**A**
20					396 6**B**	397 0**A**
21					400 8**B**	401 2**A**
22					389 3**B**	389 7**A**
25	394 0		397 3	394 0	397 3**B**	397 7**A**
26					396 4**B**	396 8**A**
27					397 6**B**	398 0**A**
28	399 5		403 3	399 5	403 1**B**	403 5**A**
29					404 3**B**	404 7**A**

August 1987

Aug	Open		High	Low	Close	
1					381 6**B**	382 0**A**
4					380 8**B**	381 2**A**
5	380 0		380 0**H**	379 0**L**	378 8**B**	379 2**A**
6					381 7**B**	382 1**A**
7					382 8**B**	383 2**A**
8					397 6**B**	398 0**A**
11					414 6**B**	415 0**A**
12					406 5**B**	406 9**A**
13					405 7**B**	406 1**A**
14					408 7**B**	409 1**A**
15					403 7**B**	404 1**A**
18					395 8**B**	396 2**A**
19					395 3**B**	395 7**A**
20					400 1**B**	400 5**A**
21					404 3**B**	404 7**A**
22					392 8**B**	393 2**A**
25					400 8**B**	401 2**A**
26					399 9**B**	400 3**A**
27					401 1**B**	401 5**A**
28					406 6**B**	407 0**A**
29					407 8**B**	408 2**A**

October 1987

Aug	Open		High	Low	Close	
1					385 1**B**	385 5**A**
4					384 3**B**	384 7**A**
5	384 5		334 5	382 7**L**	382 3**B**	382 7**A**
6					385 2**B**	385 6**A**
7					386 3**B**	386 7**A**
8					401 3**B**	401 7**A**
11					418 6**B**	419 0**A**
12					410 3**B**	410 7**A**
13					409 4**B**	409 8**A**
14					412 4**B**	412 8**A**
15					406 9**B**	407 3**A**
18					399 3**B**	399 7**A**
19					398 8**B**	399 2**A**
20					403 6**B**	404 0**A**
21					407 8**B**	408 2**A**
22					396 3**B**	396 7**A**
25					404 3**B**	404 7**A**
26					403 4**B**	403 8**A**
27					404 6**B**	405 0**A**
28	408 0		408 0**H**	408 0	408 0	
29					411 3**B**	411 7**A**

December 1987

Aug	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20						
21						
22	409 0		409 0**H**	400 2**L**	399 8**B**	400 2**A**
25					407 8**B**	408 2**A**
26					406 9**B**	407 3**A**
27	407 5		408 3	407 0	408 1**B**	408 5**A**
28					411 3**B**	411 7**A**
29					414 8**B**	415 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Aug	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	42	16	314	1**L**		1**H**				374
4	12	1**L**	158							171
5	68	3	224				1**H**	1**L**		297
6	40	7	218			1				266
7	7	5	139**L**			1				152
8	6	19	456		2**H**					483
11	51	17	1,049**H**	3**H**	1**L**					1,121**H**
12	7	11	361							379
13		12	413			1				426
14		3	139	2		1				145
15	5	12	308			1				326
18	21	9	301							331
19	10	37**H**	366			1				414
20		5	317		1					323
21	1**L**	2	371							374
22	2	11	612		2				3**H**	630
25	8	4	226		1	1				240
26	77**H**	2	248	1						328
27		2	139		1				1**L**	143**L**
28		4	345		1	1		2**H**		353
29		2	279	2	1					284
TOTAL	357	184	6,983	9	10	9	1	3	4	7,560

Open contracts Reported in contracts

Aug	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	140	254	1,227	9**H**	6**L**	6**L**	2**H**	1**L**		1,645
4	142	253	1,232	9	6	6	2	1		1,651
5	160**H**	253	1,258	9	6	6	1**L**	2**H**		1,695
6	134	254	1,261	9	6	7	1	2		1,674
7	115	257	1,268	9	6	8	1	2		1,666
8	117	257	1,316	9	6	8	1	2		1,716**H**
11	111	258**H**	1,174	7**L**	6	8	1	2		1,567
12	108	252	1,252	7	6	8	1	2		1,636
13	108	249	1,218	7	6	9	1	2		1,600
14	108	249	1,252	9	6	10	1	2		1,637
15	102	244	1,329	9	6	11	1	2		1,704
18	96	240	1,333	9	6	11	1	2		1,698
19	86	240	1,325	9	6	12	1	2		1,681
20	86	240	1,360**H**	9	6	12	1	2		1,716
21	85	240	1,349	9	6	12	1	2		1,704
22	73	239	1,252	9	7	12	1	2		1,595
25	65	238**L**	1,166	9	7	13**H**	1	2		1,501
26	29	240	1,194	9	7	13	1	2		1,495
27	20**L**	240	1,161**L**	9	6	13	1	2	1**H**	1,453**L**
28		238	1,216	9	7	13	1	1	1	1,486
29		240	1,260	9	8**H**	13	1	1	1	1,533

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3	405 0		405 0	405 0**L**	404 8**B**	405 2**A**
4					408 8**B**	409 2**A**
5					422 8**B**	423 2**A**
8	419 0		419 0	410 0	409 8**B**	410 2**A**
9					409 5**B**	409 9**A**
10					403 8**B**	404 2**A**
11					406 3**B**	406 7**A**
12					415 3**B**	415 7**A**
15					418 0**B**	418 4**A**
16					414 8**B**	415 2**A**
17					412 8**B**	413 2**A**
18					417 1**B**	417 5**A**
19	428 0		435 0	428 0	434 8**B**	435 2**A**
22	437 0		440 0**H**	435 0	439 8**B**	440 2**A**
23					429 8**B**	430 2**A**
24					429 8**B**	430 2**A**
25					431 8**B**	432 2**A**
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	395 0		411 0	394 5**L**	409 1**B**	409 5**A**
3	410 0		411 0	406 5	407 8**B**	408 2**A**
4	408 0		418 0	407 5	411 8**B**	412 2**A**
5	420 5		425 5	418 0	423 3**B**	423 7**A**
8	418 5		421 5	410 0	412 2**B**	412 6**A**
9	413 0		414 5	409 5	410 8**B**	411 2**A**
10	420 0		421 0	401 0	405 8**B**	406 2**A**
11	406 0		410 0	400 0	408 8**B**	409 2**A**
12	422 0		422 0	411 0	417 1**B**	417 5**A**
15	414 5		419 6	412 5	419 4**B**	419 8**A**
16	421 0		421 0	415 0	416 0**B**	416 4**A**
17	414 0		415 5	412 5	415 1**B**	415 5**A**
18	418 5		421 5	415 0	419 1**B**	419 5**A**
19	430 0		437 5	429 0	437 5	
22	439 0		441 8**H**	438 5	441 6**B**	442 0**A**
23	435 5		438 0	432 0	431 9**B**	432 3**A**
24	433 5		433 5	432 3	432 1**B**	432 5**A**
25	430 0		434 2	429 5	434 0**B**	434 4**A**
26	430 5		433 3	425 5	426 5**B**	427 5**A**
29	428 5		428 5	416 0	422 6**B**	423 0**A**
30	423 5		426 0	422 0	425 6**B**	426 0**A**

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	400 0		414 0	397 5**L**	413 0	413 5
3	413 5	413 0	416 0	408 0	412 0	
4	408 0	408 5	422 5	407 5	416 0	
5	425 0	424 0	430 5	421 0	427 5	
8	423 0	422 0	427 0	412 5	416 5	416 3
9	417 5	418 0	418 5	413 0	415 0	
10	419 0	419 5	427 0	403 0	410 5	
11	409 0		415 0	404 5	413 0	
12	425 0	424 5	432 0	416 0	421 0	421 5
15	417 0		424 0	415 0	423 5	424 0
16	426 0		426 0	417 5	420 0	420 5
17	421 0	421 5	421 5	416 0	419 0	419 5
18	420 5	421 5	426 0	419 0	423 5	
19	435 0		443 0	433 0	442 0	
22	443 0	444 5	446 5**H**	437 5	446 5	446 0
23	440 0	440 5	442 8	435 0	436 0	436 5
24	440 0		440 0	435 0	436 0	436 3
25	435 0	433 5	439 5	432 5	438 5	
26	437 5		438 0	429 0	431 5	
29	433 8		433 8	422 0	427 0	
30	426 0	426 5	431 5	426 0	430 0	

February 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					416 5**B**	416 9**A**
3	414 0		418 0	414 0	415 1**B**	415 5**A**
4	411 0		424 0	411 0	419 1**B**	419 5**A**
5	427 0		434 0	427 0	430 8**B**	431 2**A**
8	428 0	427 0	428 5	417 0	420 2**B**	420 6**A**
9	419 5		421 5	418 0	418 8**B**	419 2**A**
10	423 0		429 0	407 0**L**	414 3**B**	414 7**A**
11	415 0		418 0	409 0	416 8**B**	417 2**A**
12	429 0		429 0	423 0	424 7**B**	425 1**A**
15					427 6**B**	428 0**A**
16	424 0		427 5	423 9	423 7**B**	424 1**A**
17	424 0		424 0	420 0	422 8**B**	423 2**A**
18	429 0		430 5	424 0	427 5**B**	427 9**A**
19	439 0		447 5	437 5	447 5	
22	447 0		450 5**H**	443 0	450 0**B**	450 4**A**
23	444 5	443 5	446 5	440 4	440 0**B**	440 4**A**
24	442 5		443 5	440 5	440 5**B**	440 6**A**
25	438 0		442 5	438 0	442 0**B**	442 4**A**
26	442 0		442 0	434 0	435 0	
29	438 0		438 0	426 5	430 5	
30	431 5		435 0	431 0	434 0	

April 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	409 5		420 0	409 5	419 6**B**	420 0**A**
3	418 5		420 5	417 0	418 1**B**	418 5**A**
4	420 0		427 0	418 5	422 3**B**	422 7**A**
5					434 3**B**	434 7**A**
8	426 5		426 5	421 0	424 2**B**	424 6**A**
9					422 3**B**	422 7**A**
10	427 0		431 5	409 0**L**	417 8**B**	418 2**A**
11	418 5		421 0	418 5	420 8**B**	421 2**A**
12	432 0		435 0	427 0	428 1**B**	428 5**A**
15	426 0		431 8	424 5	431 6**B**	432 0**A**
16	431 0		431 0	426 0	427 1**B**	427 5**A**
17	423 5		426 4	423 0	426 2**B**	426 6**A**
18					431 5**B**	431 9**A**
19	445 0		449 5	442 5	449 0**B**	449 4**A**
22					453 6**B**	454 0**A**
23	447 5		450 0**H**	444 0	443 6**B**	444 0**A**
24	445 5		446 0	444 0	444 2**B**	444 6**A**
25	444 0		446 0	444 0	445 5**B**	445 9**A**
26	445 0		445 0	438 0	438 5**B**	439 5**A**
29	440 0		440 5	432 0	433 9**B**	434 3**A**
30					436 9**B**	437 3**A**

June 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	409 5		424 0	409 5**L**	422 8**B**	423 2**A**
3					421 4**B**	421 8**A**
4	421 0		430 0	421 0	425 6**B**	426 0**A**
5	438 0		439 0	433 0	437 8**B**	438 2**A**
8	428 5		430 5	426 5	428 2**B**	428 6**A**
9	425 5		428 0	425 0	426 1**B**	426 5**A**
10	435 0		435 0	421 2	420 8**B**	421 2**A**
11	417 5		427 0	416 0	424 3**B**	424 7**A**
12	435 0		435 0	430 0	431 7**B**	432 1**A**
15					435 6**B**	436 0**A**
16	434 5		434 5	430 9	430 7**B**	431 1**A**
17	431 0		431 0	428 0	429 8**B**	430 2**A**
18					435 3**B**	435 7**A**
19	447 0		452 9	445 0	452 7**B**	453 1**A**
22	455 5		457 8**H**	450 0	457 6**B**	458 0**A**
23	451 0		454 0	447 8	447 4**B**	447 8**A**
24					448 2**B**	448 6**A**
25					449 2**B**	449 6**A**
26	443 5		443 5	443 0	443 0**B**	444 0**A**
29					437 6**B**	438 0**A**
30	438 5		442 0	438 5	440 6**B**	441 0**A**

August 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					426 1**B**	426 5**A**
3					424 8**B**	425 2**A**
4					429 1**B**	429 5**A**
5					441 3**B**	441 7**A**
8					432 2**B**	432 6**A**
9					430 1**B**	430 5**A**
10					425 3**B**	425 7**A**
11					426 8**B**	427 2**A**
12					435 5**B**	435 9**A**
15					439 4**B**	439 8**A**
16					434 6**B**	435 1**A**
17					433 7**B**	434 1**A**
18					439 1**B**	439 5**A**
19					456 7**B**	457 1**A**
22					461 6**B**	462 0**A**
23					451 6**B**	452 0**A**
24					452 2**B**	452 6**A**
25					453 2**B**	453 6**A**
26					446 5**B**	448 5**A**
29					441 6**B**	442 0**A**
30					444 6**B**	445 0**A**

October 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					429 6**B**	430 0**A**
3					428 3**B**	428 7**A**
4					432 7**B**	433 1**A**
5					444 8**B**	445 2**A**
8					436 2**B**	436 6**A**
9					434 2**B**	434 6**A**
10					429 3**B**	429 7**A**
11					430 8**B**	431 2**A**
12					439 3**B**	439 7**A**
15					443 4**B**	443 8**A**
16					438 5**B**	438 9**A**
17					437 6**B**	438 0**A**
18					443 1**B**	443 5**A**
19					460 7**B**	461 1**A**
22					465 7**B**	466 1**A**
23					455 7**B**	456 1**A**
24					456 2**B**	456 6**A**
25					457 1**B**	457 5**A**
26					450 5**B**	452 5**A**
29					445 5**B**	445 9**A**
30					448 5**B**	448 9**A**

December 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					433 1**B**	433 5**A**
3					431 8**B**	432 2**A**
4	439 5		440 0	436 6	436 4**B**	436 8**A**
5	446 0		449 0	445 0	448 3**B**	448 7**A**
8	446 5		446 5	440 4	440 2**B**	440 6**A**
9					438 4**B**	438 8**A**
10	431 0		434 0	431 0**L**	433 8**B**	434 2**A**
11					434 8**B**	435 2**A**
12					443 2**B**	443 6**A**
15					447 4**B**	447 8**A**
16					442 6**B**	443 0**A**
17					441 7**B**	442 0**A**
18					447 1**B**	447 5**A**
19	460 0		465 2**H**	458 0	465 0**B**	465 4**A**
22					469 8**B**	470 2**A**
23					460 1**B**	460 5**A**
24	464 0		464 0	460 4	460 2**B**	460 6**A**
25					461 3**B**	461 7**A**
26	453 5		456 0	453 5	455 0**B**	457 0**A**
29	450 0		450 0	448 0	449 6**B**	450 0**A**
30	451 5		454 5	451 5	452 6**B**	453 0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

February 1988

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29				
30	457 0	457 0**H**	457 0**L**	456 8**B** 457 2**A**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	**HOLIDAY**										
2		12	628		1**L**	2					643
3	7**H**	11	445	5	5**H**						473
4		6	622	3	3	3			1**L**		638
5		19	961	2**L**		5			1		988
8	1**L**	30	948	14	5	4			5		1,007
9		7	539	3		2					551
10		8	1,012**H**	4	5	2			2		1,033
11		4	642	4	1	5					656
12		3	547	4	4	3					561
15		34	442		3						479
16		4	689	3	2	1**L**					699
17		16	545	8	1	1					571
18		6	653	11							670
19	1	9	769	11	4	7**H**			8**H**		809
22	2	34	807	3		2					848
23		5	640	11	2	4			1		663
24		1**L**	287**L**	9	1						298**L**
25		1	518	7	3						529
26		212**H**	840	3	1	1			3		1,060**H**
29		14	606	16**H**	3				3		642
30		1	346	12		3			8	1**H**	371
TOTAL	11	437	13,486	133	44	45			32	1	14,189

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	**HOLIDAY**										
2		232	1,488	9**L**	9**L**	14**L**	1**H**	1**H**	1**L**		1,755
3	7**H**	234	1,466**L**	12	11	14	1	1	1		1,747**L**
4		234	1,492	11	12	16	1	1	2		1,769
5		237	1,558	10	12	21	1	1	3		1,843
8	1**L**	253	1,709	17	11	21	1	1	6		2,020
9	1	250	1,779	15	11	21	1	1	6		2,085
10	1	243	1,850	16	10	23	1	1	8		2,153
11	1	242	1,907	18	11	22	1	1	8		2,211
12	1	242	1,847	19	12	20	1	1	8		2,151
15		262	1,920	19	14**H**	20	1	1	8		2,245
16		259	2,101	20	14	21	1	1	8		2,425
17		262	2,140	25	14	21	1	1	8		2,472
18		263	2,148	29	14	21	1	1	8		2,485
19	1	261	2,290	31	12	21	1	1	16**H**		2,634
22	1	285	2,301	29	12	23	1	1	16		2,669**H**
23	1	287**H**	2,255	32	12	25**H**	1	1	16		2,630
24		286	2,263	34	12	25	1	1	16		2,638
25		285	2,246	36	12	25	1	1	16		2,622
26		76	2,410**H**	38	13	25	1	1	15		2,579
29		77	2,370	41	14	25	1	1	15		2,544
30		57**L**	2,258	43**H**	14	23	1	1	9	1**H**	2,407

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

October 1986

Oct	Open		High	Low	Close	
1	424 0		425 8	424 0	425 6**B**	426 0**A**
2	428 5		437 0	428 5	436 5**B**	436 9**A**
3	433 0		433 4	432 5	433 2**B**	433 6**A**
6	437 8		441 0	437 8	438 8**B**	439 2**A**
7	437 0		442 5**H**	437 0	442 5	
8					437 8**B**	438 2**A**
9	428 0		429 0	428 0	428 8**B**	429 2**A**
10					429 8**B**	430 2**A**
13					433 7**B**	434 1**A**
14					426 3**B**	426 7**A**
15					425 3**B**	425 7**A**
16					424 0**B**	424 4**A**
17					418 5**B**	418 9**A**
20					425 8**B**	426 2**A**
21					425 0**B**	425 4**A**
22					426 8**B**	427 2**A**
23					414 6**B**	415 0**A**
24	411 0		411 0	407 2**L**	406 8**B**	407 2**A**
27					408 3**B**	408 7**A**
28					410 8**B**	411 2**A**
29						
30						
31						

December 1986

Oct	Open		High	Low	Close	
1	431 0		431 0	426 0	430 0	
2	432 5		443 5	432 5	441 0	
3	442 9		444 5	434 5	437 5	437 8
6	440 5	441 0	446 0	439 5	443 0	
7	441 5	442 0	445 8	437 5	445 0	445 4
8	443 0		447 0**H**	439 5	442 0	
9	441 0		441 4	428 0	432 5	432 8
10	432 5		437 0	432 2	434 0	434 3
13	435 0	436 0	437 5	434 7	437 5	
14	435 0	435 5	435 8	428 0	429 5	
15	425 5	425 0	429 3	423 0	429 0	
16	429 5	429 0	430 0	427 0	427 0	427 5
17	422 0	420 0	426 0	419 5	421 5	422 0
20	422 0		431 5	422 0	428 7	
21	428 5	429 0	430 5	426 5	428 0	
22	430 0		431 8	424 5	429 8	
23	428 0		428 5	416 0	417 3	417 5
24	412 5	413 0	415 5	409 0	409 8	
27	412 0	412 5	414 0	408 0	411 0	
28	412 5	413 0	416 5	411 5	413 5	
29	406 0		409 5	405 0	407 5	
30	406 0	406 5	411 3	405 0	410 8	411 0
31	401 0		407 0	400 0**L**	405 5	

February 1987

Oct	Open		High	Low	Close	
1	434 0		434 0	431 5	433 7**B**	434 1**A**
2	435 5		448 0	435 5	444 5	
3	448 0		448 0	439 0	441 3**B**	441 7**A**
6	444 5		449 5	444 5	447 7**B**	448 1**A**
7	445 5		449 5	443 0	448 8**B**	449 2**A**
8	448 0		450 0**H**	443 5	445 5**B**	445 9**A**
9	445 5		445 5	432 0	436 1**B**	436 5**A**
10	438 0		440 5	437 5	437 5	
13	441 0		441 1	440 5	440 9**B**	441 3**A**
14	439 0		439 5	432 0	432 9**B**	433 3**A**
15	429 0		433 0	427 5	433 0	
16	433 0		434 0	431 5	431 5	
17	423 0		429 5	423 0	426 5	
20	427 5		434 0	427 0	432 7**B**	433 1**A**
21	434 5		434 5	430 5	431 4**B**	431 8**A**
22	434 3		435 5	429 0	433 3	
23	431 0		432 0	419 5	422 0	
24	417 0		419 0	413 0	413 2**B**	413 6**A**
27	416 0		417 5	412 0	414 3**B**	414 7**A**
28	417 0		420 0	416 0	417 5	
29	410 5		412 5	409 0	411 0	
30	412 0		415 0	410 0	415 0	
31	404 5	405 2	410 0	404 0**L**	409 0	

April 1987

Oct	Open		High	Low	Close	
1	437 0		437 9	435 0	437 7**B**	438 1**A**
2	439 0		450 5	439 0	449 0**B**	449 4**A**
3	448 0		449 0	443 0	445 3**B**	445 7**A**
6					451 7**B**	452 1**A**
7	449 0		452 3**H**	448 0	452 1**B**	452 5**A**
8	450 0		452 0	447 2	446 8**B**	447 2**A**
9					439 6**B**	440 0**A**
10					441 5**B**	441 9**A**
13					444 2**B**	444 6**A**
14	438 0		439 5	436 5	436 3**B**	436 7**A**
15	433 0		436 0	432 0	435 8**B**	436 2**A**
16	434 5		434 5	433 3	433 1**B**	433 5**A**
17	429 0		432 5	428 6	428 4**B**	428 8**A**
20	436 0		438 0	435 0	436 8**B**	437 2**A**
21	437 5		437 5	434 5	434 8**B**	435 2**A**
22	438 0		438 0	432 5	436 6**B**	437 0**A**
23	433 5		433 5	424 5	424 3**B**	424 7**A**
24	420 5		422 0	416 8	416 6**B**	417 0**A**
27					417 8**B**	418 2**A**
28	421 5		421 5	420 7	420 3**B**	420 7**A**
29	414 0		414 5	413 0	414 3**B**	414 7**A**
30	415 5		418 5	413 5	418 5	
31	408 0	407 5	413 5	407 5**L**	412 3**B**	412 7**A**

June 1987

Oct	Open		High	Low	Close	
1					441 7**B**	442 1**A**
2	448 0		453 5	448 0	453 0**B**	453 4**A**
3	451 5		453 0	446 5	449 3**B**	449 7**A**
6	453 0		456 0**H**	453 0	455 7**B**	456 1**A**
7					455 7**B**	456 1**A**
8	453 0		455 5	452 7	452 5**B**	452 9**A**
9	451 0		451 0	441 5	443 1**B**	443 5**A**
10	444 0		447 0	444 0	445 0**B**	445 4**A**
13					447 9**B**	448 3**A**
14	443 8		443 8	440 0	440 1**B**	440 5**A**
15	435 0		440 0	435 0	439 5**B**	439 9**A**
16					437 0**B**	437 4**A**
17	434 5		436 5	432 2	432 0**B**	432 4**A**
20	441 0		442 0	438 5	441 0**B**	441 4**A**
21	440 0		441 0	438 0	438 4**B**	438 8**A**
22	440 0		441 0	436 5	440 2**B**	440 6**A**
23	429 0		429 0	427 5	427 9**B**	428 3**A**
24	424 5		425 5	419 5	420 2**B**	420 6**A**
27	422 0		422 5	420 0	421 3**B**	421 7**A**
28	425 0		425 0	424 0	423 8**B**	424 2**A**
29	417 5		420 0	417 5	417 8**B**	418 2**A**
30	419 5		421 4	417 5	421 2**B**	421 6**A**
31	413 0		416 5	413 0**L**	415 8**B**	416 2**A**

August 1987

Oct	Open		High	Low	Close	
1					445 7**B**	446 1**A**
2					457 0**B**	457 4**A**
3	451 5		451 5	451 5	451 5	
6	457 0		459 9**H**	457 0	459 7**B**	460 1**A**
7					459 6**B**	460 0**A**
8					456 2**B**	456 6**A**
9	445 5		448 0	445 5	447 8**B**	448 2**A**
10					449 0**B**	449 4**A**
13					451 8**B**	452 2**A**
14					444 0**B**	444 4**A**
15					443 4**B**	443 8**A**
16					440 9**B**	441 3**A**
17					435 8**B**	436 2**A**
20					445 0**B**	445 4**A**
21					442 3**B**	442 7**A**
22					444 1**B**	444 5**A**
23					431 8**B**	432 2**A**
24	425 0		425 0	424 3	424 1**B**	424 5**A**
27	425 0		425 0	424 0	424 8**B**	425 2**A**
28					427 3**B**	427 7**A**
29	423 0		423 0	421 5**L**	421 3**B**	421 7**A**
30					424 8**B**	425 2**A**
31					419 3**B**	419 7**A**

October 1987

Oct	Open		High	Low	Close	
1					449 8**B**	450 2**A**
2					461 0**B**	461 4**A**
3	463 0		463 0	455 6	455 4**B**	455 8**A**
6					463 8**B**	464 2**A**
7	459 5		463 4**H**	459 5	463 2**B**	463 6**A**
8					460 5**B**	460 9**A**
9					451 8**B**	452 2**A**
10					453 0**B**	453 4**A**
13					455 7**B**	456 1**A**
14					447 9**B**	448 3**A**
15					447 3**B**	447 7**A**
16					445 3**B**	445 7**A**
17	438 0		441 5	438 0**L**	439 6**B**	440 0**A**
20					449 0**B**	449 4**A**
21					446 2**B**	446 6**A**
22					448 0**B**	448 4**A**
23					435 8**B**	436 2**A**
24					428 0**B**	428 4**A**
27					428 3**B**	428 7**A**
28					430 8**B**	431 2**A**
29					424 8**B**	425 2**A**
30					428 3**B**	428 7**A**
31					421 8**B**	422 2**A**

December 1987

Oct	Open		High	Low	Close	
1					453 8**B**	454 2**A**
2					465 1**B**	465 5**A**
3					459 5**B**	459 9**A**
6	467 0		468 2**H**	466 5	468 0**B**	468 4**A**
7	467 0		468 0	467 0	467 5**B**	467 9**A**
8					464 5**B**	464 9**A**
9	459 0		460 0	453 0	455 8**B**	456 2**A**
10	456 0		456 0	456 0	456 0	
13					459 7**B**	460 1**A**
14					451 5**B**	451 9**A**
15					451 3**B**	451 7**A**
16	451 5		451 5	449 4	449 2**B**	449 6**A**
17					444 0**B**	444 4**A**
20					453 0**B**	453 4**A**
21					450 3**B**	450 7**A**
22	451 0		452 3	449 0	452 1**B**	452 5**A**
23					442 3**B**	442 7**A**
24	437 5		438 5	432 5	432 1**B**	432 5**A**
27	434 0		434 0	432 5	432 3**B**	432 7**A**
28					434 8**B**	435 2**A**
29	430 0		431 0	429 0	428 8**B**	429 2**A**
30	432 5		433 0	428 5	432 2**B**	432 6**A**
31	423 0		426 5	423 0**L**	425 8**B**	426 2**A**

February 1988

Oct	Open		High	Low	Close	
1					457 8**B**	458 2**A**
2					469 2**B**	469 6**A**
3					463 6**B**	464 0**A**
6					472 0**B**	472 4**A**
7					472 0**B**	472 4**A**
8					469 0**B**	469 4**A**
9					460 1**B**	460 5**A**
10	465 0		465 0**H**	460 0	459 8**B**	460 2**A**
13					464 1**B**	464 5**A**
14					456 3**B**	456 7**A**
15					454 8**B**	455 2**A**
16					453 4**B**	453 8**A**
17					448 0**B**	448 4**A**
20					457 0**B**	457 4**A**
21					454 8**B**	455 2**A**
22					456 6**B**	457 0**A**
23					445 3**B**	445 7**A**
24					436 8**B**	437 2**A**
27					436 8**B**	437 2**A**
28					439 3**B**	439 7**A**
29					433 3**B**	433 7**A**
30	436 0		436 9	431 0**L**	436 7**B**	437 1**A**
31					429 8**B**	430 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Oct	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	13H	267	6	1L						287
2	2	767	13	2	2					786
3	2	573	14	1	4	1L	1H			596
6	6	498	3		8H	1		2		518
7	11	849	10	3			1	1L		875
8		533	12	1	1L					547
9	1L	826	35		5	1		3		871
10		351	21		3			1	2L	378
13		168L	2L							170L
14		745	17	13H	6					781
15		1,351H	23	3	4					1,381H
16		381	21	1				10H		413
17		550	19	2	1		1			573
20		962	36	11	1					1,010
21		600	22	5	5					632
22		420	18	9	2			2		451
23		898	26	7	2					933
24	2	887	46	13	7	1		7		963
27		362	16		5	1		3		387
28		266	32	2	3					303
29		798	54H	9	1	2H		2		866
30		510	43	7	1			1	9H	571
31		585	43	2	1			4		635
TOTAL	37	14,147	532	92	62	7	3	36	11	14,927

Open contracts Reported in contracts

Oct	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	24H	2,293	46L	14L	23L	1L	1L	9L	1L	2,412
2	11	2,462	49	16	25	1	1	9	1	2,575
3	10	2,369	52	16	23	1	2	9	1	2,483
6	9	2,468	51	16	25	1	2	10	1	2,583
7	8	2,596	55	16	25	1	3H	11	1	2,716
8	6	2,632H	56	16	26	1	3	11	1	2,752H
9	6	2,514	72	16	26		3	10	1	2,648
10	3	2,489	75	16	26		3	9	3H	2,624
13	2L	2,482	76	16	26		3	9	3	2,617
14	2	2,517	83	24	28		3	9	3	2,669
15	2	2,101	77	25	30		3	9	3	2,250
16	2	2,042	84	26	30		3	11	3	2,201
17	2	1,965	80	26	30		2	11	3	2,119
20	2	1,968	88	32	30		2	11	3	2,136
21	2	1,872	94	35	32		2	11	3	2,051
22	2	1,883	100	36	32		2	11	3	2,069
23	2	1,636	99	38	31		2	11	3	1,822
24	2	1,432	90	39	31	1	2	15	3	1,615
27	2	1,371	98	39	34	2H	2	13	3	1,564L
28	2	1,369	110	38	36	2	2	13	3	1,575
29		1,432	135	40	37H	2	2	13	3	1,664
30		1,441	156	45H	37	2	2	14	3	1,700
31		1,311L	167H	45	36	2	2	18H	3	1,584

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

November 1986

Nov	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12	407.0		407.0**H**	407.0	406.8**B**	407.2**A**
13					407.6**B**	408.0**A**
14					396.0**B**	397.0**A**
17	390.0		390.0	388.6**L**	388.4**B**	388.8**A**
18					393.8**B**	394.2**A**
19					387.8**B**	388.8**A**
20					390.3**B**	390.7**A**
21					377.0**B**	379.0**A**
24					381.0**N**	
25						
26						
27	**HOLIDAY**					
28						

December 1986

Nov	Open		High	Low	Close	
3	404.5		409.5	404.5	406.5	
4	410.0	410.5	413.0	409.8	410.8	
5	409.5		410.0	406.5	408.5	408.0
6	407.5		413.5	407.5	412.8	
7	410.5		413.0	410.5	410.5	
10	412.5		414.0**H**	404.0	407.0	
11	408.5	408.8	409.8	405.5	409.8	
12	408.8		410.0	406.5	409.5	
13	409.0	409.5	410.8	407.3	409.8	
14	410.5		411.5	398.0	398.0	
17	395.0	396.0	396.0	387.0	389.5	389.8
18	390.0		394.6	389.8	394.5	
19	393.5	394.0	395.0	386.0	388.8	389.0
20	388.5		392.3	387.0	391.0	
21	391.0		392.0	375.0**L**	378.8	379.0
24	379.5	380.0	383.0	379.3	381.3	
25	381.5	380.8	385.5	379.0	385.0	
26	382.0		384.0	379.8	382.0	382.3
27	**HOLIDAY**					
28	390.5	391.0	391.0	388.0	389.5**B**	390.0**A**

February 1987

Nov	Open		High	Low	Close	
3	409.0		412.5	409.0	409.8**B**	410.2**A**
4	414.0		416.5	413.5	414.1**B**	414.5**A**
5	413.5		413.5	410.0	411.5**B**	411.9**A**
6	411.0		416.5	411.0	415.8**B**	416.2**A**
7	415.0	415.5	416.5	413.7	413.5**B**	413.9**A**
10	418.0		418.0**H**	408.5	410.5	
11	412.0	412.5	413.0	409.5	413.0	
12	413.0	412.5	413.5	410.0	412.5**B**	412.9**A**
13	413.0		414.0	411.5	413.3**B**	413.7**A**
14	414.5		414.5	400.0	401.0	
17	400.0		400.0	390.5	392.7**B**	393.1**A**
18	393.0		399.0	393.0	398.5**B**	398.9**A**
19	398.5		399.0	390.5	392.8	
20	392.5		396.5	392.0	395.5	
21	395.5		396.0	379.0**L**	382.5	383.0
24	384.5		387.5	383.5	384.8**B**	385.2**A**
25	384.0	384.5	390.5	383.0	389.1**B**	389.5**A**
26	386.0	387.0	389.0	384.5	387.0	
27	**HOLIDAY**					
28	395.0	395.5	395.5	392.5	394.2	394.5

April 1987

Nov	Open		High	Low	Close	
3	415.0		415.5	413.2	412.8**B**	413.2**A**
4	417.5		419.5	417.5	417.6**B**	418.0**A**
5	414.5		416.0	413.5	415.0**B**	415.4**A**
6					418.8**B**	419.2**A**
7	417.0		419.5	416.7	416.5**B**	416.9**A**
10	420.0		420.0**H**	410.0	413.0**B**	413.4**A**
11	415.5		416.0	413.0	415.8**B**	416.2**A**
12	415.0		416.5	415.0	415.5**B**	415.9**A**
13	417.5		417.5	414.5	416.1**B**	416.5**A**
14	417.5		417.5	404.5	404.3**B**	404.7**A**
17	402.0		402.0	394.5	396.5	
18	398.5		401.5	398.0	401.3**B**	401.7**A**
19	401.0		401.0	393.0	395.7**B**	396.1**A**
20	396.0		400.0	395.0	398.5	
21	391.0		391.5	384.0**L**	385.5**B**	386.5**A**
24	387.0		390.0	386.5	387.5	
25	388.5		393.0	388.5	392.8**B**	393.2**A**
26	389.5		391.5	389.0	390.0**B**	390.4**A**
27	**HOLIDAY**					
28	400.0		400.0	397.0	397.8**B**	398.2**A**

June 1987

Nov	Open		High	Low	Close	
3	418.5		419.5	417.2	416.8**B**	417.2**A**
4	421.5		422.5	420.3	420.9**B**	421.3**A**
5	418.0		418.7	417.0	418.5**B**	418.9**A**
6	420.0		422.5	420.0	422.2**B**	422.6**A**
7	420.5		421.5	419.9	419.7**B**	420.1**A**
10	422.0		423.0**H**	416.0	416.2**B**	416.6**A**
11	417.5		420.0	417.0	419.0**B**	419.4**A**
12	418.7		419.5	418.5	419.0**B**	419.5**A**
13	419.5		420.0	418.0	419.4**B**	419.8**A**
14	419.5		419.5	407.8	407.6**B**	408.0**A**
17	405.0		405.0	398.0	398.9**B**	399.3**A**
18	400.0		405.0	400.0	404.8**B**	405.2**A**
19	404.5	403.5	404.5	397.0	399.2**B**	399.6**A**
20	399.0		402.5	399.0	401.3**B**	401.7**A**
21	399.3		399.3	387.5**L**	389.0**B**	390.0**A**
24	391.0		393.0	391.0	391.6**B**	392.0**A**
25	391.0	390.0	396.5	390.0	395.8**B**	396.2**A**
26	394.0		394.5	391.0	393.3**B**	393.7**A**
27	**HOLIDAY**					
28	401.5		402.0	400.0	401.1**B**	401.5**A**

August 1987

Nov	Open		High	Low	Close	
3					420.3**B**	420.7**A**
4					424.6**B**	425.0**A**
5					422.0**B**	422.4**A**
6					425.4**B**	425.8**A**
7					423.1**B**	423.5**A**
10					419.6**B**	420.0**A**
11					422.4**B**	422.8**A**
12					422.1**B**	422.5**A**
13					422.9**B**	423.3**A**
14					411.1**B**	411.5**A**
17					402.4**B**	402.8**A**
18					408.8**B**	409.2**A**
19					402.5**B**	402.9**A**
20					404.6**B**	405.0**A**
21					392.0**B**	393.0**A**
24					394.6**B**	395.0**A**
25					399.3**B**	399.7**A**
26					396.8**B**	397.2**A**
27	**HOLIDAY**					
28					404.3**B**	404.7**A**

October 1987

Nov	Open		High	Low	Close	
3					423.8**B**	424.2**A**
4					428.1**B**	428.5**A**
5					425.5**B**	425.9**A**
6					428.8**B**	429.2**A**
7					428.0**B**	428.5**A**
10					423.0**B**	423.4**A**
11					425.8**B**	426.2**A**
12					425.5**B**	425.9**A**
13					426.6**B**	427.0**A**
14					414.8**B**	415.2**A**
17					405.9**B**	406.3**A**
18					412.5**B**	412.9**A**
19	412.0		412.0**H**	405.0	406.0**B**	406.4**A**
20					408.1**B**	408.5**A**
21	395.0		397.5	395.0**L**	395.5**B**	397.5**A**
24					397.6**B**	398.0**A**
25					402.3**B**	402.7**A**
26					400.3**B**	400.7**A**
27	**HOLIDAY**					
28					407.1**B**	407.8**A**

December 1987

Nov	Open		High	Low	Close	
3	430.5		430.5	428.2	427.8**B**	428.2**A**
4					432.1**B**	432.5**A**
5	429.5		429.7	429.0	429.5**B**	429.9**A**
6	429.5		433.0	429.5	432.4**B**	432.8**A**
7	434.0		434.0**H**	430.3	430.1**B**	430.5**A**
10					426.6**B**	427.0**A**
11					429.4**B**	429.8**A**
12					429.1**B**	429.5**A**
13					430.1**B**	430.5**A**
14	431.0		431.5	418.0	418.3**B**	418.7**A**
17	415.0		415.0	409.5	409.4**B**	409.8**A**
18	410.5		416.5	410.5	416.3**B**	416.7**A**
19					409.7**B**	410.1**A**
20	413.5		414.0	412.0	411.8**B**	412.2**A**
21	401.0		401.0	398.5**L**	399.0**B**	400.0**A**
24	399.6		402.0	399.6	401.6**B**	402.0**A**
25	402.0		405.0	402.0	404.8**B**	405.2**A**
26	406.0		406.0	403.0	403.8**B**	404.2**A**
27	**HOLIDAY**					
28	408.5		410.8	408.5	410.8**B**	411.2**A**

February 1988

Nov	Open		High	Low	Close	
3	433.5		435.0	432.7	432.3**B**	432.7**A**
4					436.6**B**	437.0**A**
5	437.0		437.0	433.0	434.0**B**	434.4**A**
6					436.5**B**	436.9**A**
7					434.2**B**	434.6**A**
10	440.0		440.0**H**	430.8	430.6**B**	431.0**A**
11	434.5		434.5	433.0	433.5**B**	433.7**A**
12					433.1**B**	433.5**A**
13	435.0		435.0	434.5	434.6**B**	435.0**A**
14					422.8**B**	423.2**A**
17					413.4**B**	413.8**A**
18					420.3**B**	420.7**A**
19					413.7**B**	414.1**A**
20					415.8**B**	416.2**A**
21	403.5		404.0	402.0**L**	403.0**B**	405.0**A**
24	405.0		406.0	405.0	405.6**B**	406.0**A**
25					408.3**B**	408.7**A**
26					407.3**B**	407.7**A**
27	**HOLIDAY**					
28	414.0		416.5	414.0	414.5**B**	414.9**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Nov	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
3		393	14	18	2			8	1**L**	436
4		421	47	3	14					485
5		355	56	4	2			11**H**	2	430
6		412	20		1**L**			1**L**		434
7		407	11**L**	7	4			1		430
10		553	87	7	2				2	651
11		307	47	8	6				1	369
12	1**L**	299	27	1**L**	6					334
13		209	20	4	5				1	239**L**
14		617	78	39	5			5		744
17	3**H**	700**H**	168	28	14			2		915**H**
18		433	114	32	6			9		594
19		476	122	7	22		3**H**			630
20		408	80	12	12			2		514
21		630	196	23	18		2**L**	2	2	873
24		293	96	45**H**	14			3	1	452
25		399	172	15	19			4		609
26		524	266	31	24**H**			6		851
27	**HOLIDAY**									
28		177**L**	432**H**	42	8			2	4**H**	665
TOTAL	4	8,013	2,053	326	184		5	56	14	10,655

Open contracts Reported in contracts

Nov	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
3		1,305	170**L**	50**L**	36**L**	2**H**	2**L**	25	3**L**	1,593
4		1,275	190	52	41	2	2	25	3	1,590
5		1,274	208	54	41	2	2	25	5	1,611
6		1,243	215	54	42	2	2	26	5	1,589
7		1,390**H**	214	51	43	2	2	27	5	1,734**H**
10		1,260	254	50	43	2	2	27	7	1,645
11		1,213	268	52	43	2	2	27	8**H**	1,615
12	1**L**	1,203	279	52	42	2	2	27	8	1,616
13	1	1,211	284	54	47	2	2	27	7	1,635
14		1,080	286	66	47	2	2	25	7	1,515
17	3**H**	1,002	290	72	50	2	2	25	7	1,453
18		939	285	89	53	2	2	22**L**	7	1,399
19		833	296	91	64	2	5**H**	22	7	1,320
20		851	313	93	66	2	5	24	7	1,361
21		855	347	96	67	2	5	26	7	1,405
24		755	390	121	69	2	5	25	6	1,373
25		659	450	120	80	2	5	29	6	1,351
26		472	533	124	98	2	5	33**H**	6	1,273**L**
27	**HOLIDAY**									
28		346**L**	653**H**	137**H**	100**H**	2	5	32	6	1,281

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

December 1986

Dec	Open		High	Low	Close	
1	400.0		400.0**H**	388.5	392.8**B**	393.2**A**
2	391.0		392.0	386.5	389.0**B**	389.5**A**
3	385.5		395.0	385.0	390.8**B**	391.2**A**
4	389.0		389.5	383.5**L**	387.0**B**	387.5**A**
5	388.0		390.0	387.0	389.0	
8	390.3		390.3	387.5	389.3**B**	389.7**A**
9	390.0		390.0	385.0	386.8**B**	387.2**A**
10	391.0		391.0	389.2	388.8**B**	389.2**A**
11	386.5		391.0	386.5	390.8**B**	391.2**A**
12	390.5		393.0	389.0	392.8**B**	393.2**A**
15	394.5		395.5	394.0	395.1**B**	395.5**A**
16	394.8		394.8	390.5	392.6**B**	393.0**A**
17	392.5		392.5	391.0	392.0**B**	392.4**A**
18					394.6**B**	395.0**A**
19	394.8		394.8	392.0	392.6**B**	393.1**A**
22	397.0		397.0	392.5	392.5**B**	394.0**A**
23	390.0		390.0	389.5	389.1**B**	389.5**A**
24	391.0		391.0	389.0	389.8**B**	390.2**A**
25	**HOLIDAY**					
26	391.0		391.0	389.0	388.8**B**	389.2**A**
29						
30						
31						

February 1987

Dec	Open		High	Low	Close	
1	401.5	403.0	403.9	392.5	398.3	398.5
2	395.0	396.0	396.3	390.5	393.0	393.3
3	390.0		398.3	389.0	396.3	
4	395.5		396.0	387.0**L**	391.0	
5	392.0		394.0	391.0	393.5	393.3
8	393.3	393.5	394.3	390.0	393.0	
9	392.0	392.5	393.0	388.0	390.5	
10	390.0		396.8	390.0	392.5	
11	391.5	391.0	394.3	390.0	394.0	
12	393.5		396.5	392.0	396.0	
15	398.5	400.0	400.0	397.0	398.3	
16	398.0		398.5	393.5	395.8	
17	397.5		397.5	393.0	395.0**B**	395.5**A**
18	395.5	395.3	398.0	393.8	397.8	
19	397.5		398.3	394.0	395.8	396.0
22	400.0		400.9	394.5	396.3	396.5
23	396.5		396.5	390.0	391.8	
24	393.0		393.5	392.0	392.5	
25	**HOLIDAY**					
26	392.5		393.0	392.0	392.1**B**	392.3**A**
29	393.5		394.5	391.0	391.8	391.5
30	392.0		392.5	391.0	391.8	
31	392.0		408.0**H**	392.0	406.0	407.0

April 1987

Dec	Open		High	Low	Close	
1	407.0		407.0	396.0	402.0	
2	398.5		399.5	393.5	396.3**B**	396.7**A**
3	392.0		401.5	392.0	399.3**B**	399.7**A**
4	398.0		399.0	391.0**L**	394.3**B**	394.7**A**
5	396.5		397.5	395.0	396.7**B**	397.1**A**
8	396.5		397.5	393.5	396.3**B**	396.7**A**
9	396.0		396.0	391.5	393.8**B**	394.2**A**
10	394.0		401.5	394.0	397.0	
11	394.5		398.5	394.0	398.0	
12	397.5		400.5	396.5	400.0	
15	404.5		404.5	401.5	402.1**B**	402.5**A**
16	402.0		402.0	398.0	399.6**B**	400.0**A**
17	401.5		401.5	398.0	399.0**B**	399.4**A**
18	398.5		401.6	397.5	401.6**B**	402.0**A**
19	400.5		402.0	398.0	399.0	
22	404.0		404.0	398.5	400.2**B**	400.6**A**
23	400.5		400.5	393.0	395.6**B**	396.0**A**
24	396.0		397.5	396.0	396.3**B**	396.7**A**
25	**HOLIDAY**					
26					396.3**N**	
29	398.0		398.5	394.5	395.1**B**	395.5**A**
30	395.5	394.5	396.0	394.5	395.1**B**	395.5**A**
31	397.5		412.0**H**	397.5	411.0	

June 1987

Dec	Open		High	Low	Close	
1	410.0		410.0	398.0	405.0**B**	405.4**A**
2	398.5		400.0	398.5	399.6**B**	400.0**A**
3	397.0		404.5	397.0	402.6**B**	
4	402.0		402.0	393.0**L**	397.8**B**	398.2**A**
5	398.5		400.5	398.5	400.2**B**	400.6**A**
8	401.0		401.0	397.5	399.8**B**	400.2**A**
9	399.0		399.0	395.5	397.3**B**	397.7**A**
10	398.0		403.0	398.0	399.3**B**	399.7**A**
11	399.0		401.0	397.5	400.8**B**	401.2**A**
12	400.5		403.5	400.5	402.8**B**	403.2**A**
15	408.0		408.0	404.5	405.6**B**	406.0**A**
16	406.0		406.0	401.0	402.1**B**	402.5**A**
17	403.0		404.0	401.5	402.0**B**	402.4**A**
18					404.6**B**	405.0**A**
19	405.0		405.0	401.5	402.5	
22	407.0		407.0	401.5	403.2**B**	403.6**A**
23	403.0		403.0	397.0	398.6**B**	399.0**A**
24	398.5		400.0	398.5	399.3**B**	399.7**A**
25	**HOLIDAY**					
26					399.3**N**	
29	401.0		401.0	398.5	398.8**B**	399.2**A**
30	399.0		399.5	398.5	398.5**B**	399.9**A**
31	401.5		415.5**H**	401.5	413.8**B**	414.2**A**

August 1987

Dec	Open		High	Low	Close	
1					408.3**B**	408.7**A**
2					403.0**N**	
3	402.0		407.5**H**	402.0**L**	405.8**B**	
4					401.3**B**	401.7**A**
5					403.2**B**	403.6**A**
8					403.0**N**	
9					400.5**N**	
10					402.5**N**	
11					404.5**N**	
12					406.0**N**	
15					408.7**B**	409.1**A**
16					405.8**N**	
17					405.7**N**	
18					408.1**B**	408.5**A**
19					406.2**B**	406.6**A**
22					406.9**N**	
23					402.3**N**	
24					403.8**N**	
25	**HOLIDAY**					
26					403.5**N**	
29					402.5**B**	402.9**A**
30					402.1**N**	
31					417.5**N**	

October 1987

Dec	Open		High	Low	Close	
1					411.4**B**	411.8**A**
2					406.5**N**	
3					409.0**N**	
4					404.8**B**	405.2**A**
5					406.2**B**	406.6**A**
8					406.0**N**	
9					403.5**N**	
10					405.5**N**	
11					407.5**N**	
12					409.0**N**	
15					411.8**B**	412.2**A**
16					409.3**N**	
17					408.7**N**	
18					411.1**B**	411.5**A**
19					409.2**B**	409.6**A**
22					409.9**N**	
23					405.3**N**	
24					406.0**N**	
25	**HOLIDAY**					
26					406.5**N**	
29					406.2**N**	
30					405.3**N**	
31					420.8**N**	

December 1987

Dec	Open		High	Low	Close	
1	420.0		420.0	412.0	414.8**B**	415.2**A**
2	410.8		410.8	410.0	409.8**B**	410.2**A**
3					412.3**N**	
4	407.5		408.5	407.0**L**	408.3**B**	408.7**A**
5					410.2**B**	410.6**A**
8					410.0**N**	
9					406.5**N**	
10	413.5		413.5	409.5	409.3**B**	409.7**A**
11	408.0		410.8	408.0	410.8**B**	411.2**A**
12					413.0**N**	
15	415.0		415.3	415.0	415.3**B**	415.7**A**
16					412.8**N**	
17					412.2**N**	
18	415.5		416.5	415.0	414.6**B**	415.0**A**
19					412.7**B**	413.1**A**
22					413.4**N**	
23					408.8**N**	
24					409.5**N**	
25	**HOLIDAY**					
26					410.5**N**	
29					409.7**N**	
30	408.0		410.5	408.0	408.7**B**	409.1**A**
31	413.5		426.0**H**	413.5	424.3**B**	424.7**A**

February 1988

Dec	Open		High	Low	Close	
1					418.3**B**	418.7**A**
2					413.5**N**	
3					415.8**N**	
4					411.8**B**	412.2**A**
5					414.2**B**	414.6**A**
8					414.0**N**	
9					410.5**N**	
10					413.5**N**	
11					414.5**N**	
12					417.0**N**	
15					419.3**B**	419.7**A**
16					416.3**N**	
17					416.2**N**	
18					418.6**B**	419.0**A**
19					416.7**B**	417.1**A**
22					417.4**N**	
23					412.8**N**	
24					413.5**N**	
25	**HOLIDAY**					
26					414.0**N**	
29					413.4**N**	
30					412.6**N**	
31					427.5**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Dec	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	111**H**	603	40	14			7**H**	2**H**	777
2	53	603	17	1**L**			1**L**		675
3	24	454	19	13	1**H**				511
4	22	561	20	3			2		608
5	24	294	16	1					335
8	7	559	9	4					579
9	17	447	34	4					502
10	84	649	32	5			1		771
11	12	351	36	2			1		402
12	13	439	25	9					486
15	55	833	98	13			1		1,000
16	2	403	18	5					428
17	2	249	6**L**	6					263
18		718	44				1		763
19	1**L**	307	37	4					349
22	6	335	21	2					364
23	1	880	101	17					999
24	2	94	7	18					121
25	**HOLIDAY**								
26	4	7**L**							11**L**
29		208	20	4					232
30		140	22	3			3		168
31		1,339**H**	155**H**	24**H**			2		1,520**H**
TOTAL	440	10,473	777	152	1		19	2	11,864

Open contracts Reported in contracts

Dec	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	290**H**	646**L**	148	106	2**L**	5**H**	35**L**	8**H**	1,240**L**
2	228	764	145**L**	105	2	5	36	8	1,293
3	218	770	150	104**L**	3**H**	5	36	8	1,294
4	196	778	153	104	3	5	35	8	1,282
5	192	793	158	105	3	5	35	8	1,299
8	182	797	160	106	3	5	35	8	1,296
9	176	876	150	109	3	5	35	8	1,362
10	122	953	163	111	3	5	36	8	1,401
11	113	903	184	110	3	5	36	8	1,362
12	81	891	187	116	3	5	36	8	1,327
15	51	856	230	124**H**	3	5	35	8	1,312
16	12	848	232	122	3	5	35	8	1,265
17	12	825	229	123	3	5	35	8	1,240
18	12	949	237	123	3	5	36	8	1,373
19	10	957	236	121	3	5	36	8	1,376
22	13	984	244**H**	120	3	5	39**H**	8	1,416
23	7	1,011	227	115	3	5	39	8	1,415
24	3**L**	1,044	229	119	3	5	39	8	1,450
25	**HOLIDAY**								
26	4	1,046	229	119	3	5	39	8	1,453
29		1,028	235	119	3	5	39	8	1,437
30		1,056	225	118	3	5	37	8	1,452
31		1,119**H**	228	113	3	5	37	8	1,513**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

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